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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/01/2022 TO 26/01/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/26	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/26	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/26	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/26	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/26	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/26	2025	03/02/2022		Bond Future	155.0070	155.0070	155.1097	155.1097	0.066	0.0000	0.0000	2,140
2022/01/26	2025	05/05/2022		Bond Future	156.9665	156.9665	157.0654	157.0654	0.063	0.0000	0.0000	5,021
2022/01/26	2025	04/08/2022		Bond Future	157.4629	157.4629	157.5617	157.5617	0.063	0.0000	0.0000	161
2022/01/26	2025	03/11/2022		Bond Future	159.5220	159.5220	159.6220	159.6220	0.063	0.0000	0.0000	0
2022/01/26	2029	03/02/2022		Bond Future	113.5998	113.5998	113.7664	113.7664	0.147	0.0000	0.0000	2,244
2022/01/26	2029	05/05/2022		Bond Future	113.8299	113.8299	113.9949	113.9949	0.145	0.0000	0.0000	2,391
2022/01/26	2029	04/08/2022		Bond Future	115.3622	115.3622	115.5282	115.5282	0.144	0.0000	0.0000	1,844

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/26	2029	03/11/2022			Bond Future	115.6437	115.6437	115.8118	115.8118	0.145	0.0000	0.0000	0
2022/01/26	2030	03/02/2022	8.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	101
2022/01/26	2030	03/02/2022	8.39	Put	Bond Future	5,317.1600	5.3172	5,229.3400	5.2293	(1.652)	0	0	0
2022/01/26	2030	03/02/2022	8.80	Put	Bond Future	3,036.9900	3.0370	2,948.6100	2.9486	(2.910)	0	0	0
2022/01/26	2030	03/02/2022	8.85	Call	Bond Future	4.2900	0.0043	3.4900	0.0035	(18.648)	0	0	1,000
2022/01/26	2030	03/02/2022	8.85	Put	Bond Future	2,765.4400	2.7654	2,676.8200	2.6768	(3.205)	0	0	0
2022/01/26	2030	03/02/2022	9.80	Call	Bond Future	2,277.9300	2.2779	2,365.4300	2.3654	3.841	0	0	950
2022/01/26	2030	03/02/2022	9.80	Put	Bond Future	24.3000	0.0243	23.9800	0.0240	(1.317)	0	0	0
2022/01/26	2030	03/02/2022	9.90	Put	Bond Future	10.2200	0.0102	10.1800	0.0102	(0.391)	0	0	8,000
2022/01/26	2030	03/02/2022	9.45	Call	Bond Future	757.7500	0.7578	812.2800	0.8123	7.196	0	0	0
2022/01/26	2030	03/02/2022	9.45	Put	Bond Future	311.4700	0.3115	278.1800	0.2782	(10.688)	0	0	0
2022/01/26	2030	03/02/2022	9.40	Call	Bond Future	598.1200	0.5981	643.0500	0.6431	7.512	0	0	0
2022/01/26	2030	03/02/2022	9.40	Put	Bond Future	413.8100	0.4138	370.9200	0.3709	(10.365)	0	0	0
2022/01/26	2030	03/02/2022	9.10	Call	Bond Future	73.1700	0.0732	75.6800	0.0757	3.430	0	0	0
2022/01/26	2030	03/02/2022	9.10	Put	Bond Future	1,480.8200	1.4808	1,395.5100	1.3955	(5.761)	0	0	0
2022/01/26	2030	03/02/2022	9.20	Call	Bond Future	171.4000	0.1714	181.7900	0.1818	6.062	0	0	950
2022/01/26	2030	03/02/2022	9.20	Put	Bond Future	1,044.5300	1.0445	967.1000	0.9671	(7.413)	0	0	0
2022/01/26	2030	03/02/2022	9.35	Call	Bond Future	459.3700	0.4594	494.3300	0.4943	7.610	0	0	0
2022/01/26	2030	03/02/2022	9.35	Put	Bond Future	537.9800	0.5380	485.1200	0.4851	(9.826)	0	0	101
2022/01/26	2030	03/02/2022			Bond Future	9.3649	92.6207	9.3483	92.7085	(0.178)	0.0000	0.0000	47,716
2022/01/26	2030	03/02/2022	8.80	Call	Bond Future	2.1600	0.0022	1.6000	0.0016	(25.926)	0	0	0
2022/01/26	2030	03/02/2022	9.90	Call	Bond Future	2,771.8600	2.7719	2,859.6400	2.8596	3.167	0	0	0
2022/01/26	2030	03/02/2022	10.85	Call	Bond Future	7,409.0300	7.4090	7,496.8500	7.4968	1.185	0	0	0
2022/01/26	2030	03/02/2022	10.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,000
2022/01/26	2030	03/02/2022	9.60	Call	Bond Future	1,343.6500	1.3437	1,420.9000	1.4209	5.749	0	0	1,000
2022/01/26	2030	03/02/2022	9.60	Put	Bond Future	117.1700	0.1172	106.6000	0.1066	(9.021)	0	0	0
2022/01/26	2030	03/02/2022	9.78	Call	Bond Future	2,180.2900	2.1803	2,267.6700	2.2677	4.008	0	0	0
2022/01/26	2030	03/02/2022	9.78	Put	Bond Future	28.7100	0.0287	28.2700	0.0283	(1.533)	0	0	101
2022/01/26	2030	03/02/2022	9.43	Call	Bond Future	691.4700	0.6915	742.3000	0.7423	7.351	0	0	0
2022/01/26	2030	03/02/2022	9.43	Put	Bond Future	349.8600	0.3499	312.8700	0.3129	(10.573)	0	0	0
2022/01/26	2030	03/02/2022	9.44	Call	Bond Future	724.2400	0.7242	776.9100	0.7769	7.272	0	0	0
2022/01/26	2030	03/02/2022	9.44	Put	Bond Future	330.2800	0.3303	295.1300	0.2951	(10.642)	0	0	0
2022/01/26	2030	05/05/2022	10.21	Call	Bond Future	3,801.9000	3.8019	3,900.3700	3.9004	2.590	0	0	0
2022/01/26	2030	05/05/2022	10.21	Put	Bond Future	579.2700	0.5793	591.8400	0.5918	2.170	0	0	0
2022/01/26	2030	05/05/2022	9.95	Call	Bond Future	2,844.9200	2.8449	2,932.9800	2.9330	3.095	0	0	0
2022/01/26	2030	05/05/2022	9.65	Put	Bond Future	1,454.9700	1.4550	1,433.9400	1.4339	(1.445)	0	0	5,000
2022/01/26	2030	05/05/2022	8.81	Put	Bond Future	4,265.7600	4.2658	4,207.4800	4.2075	(1.366)	0	0	0
2022/01/26	2030	05/05/2022	8.89	Put	Bond Future	3,918.4500	3.9185	3,864.0500	3.8640	(1.388)	0	0	0
2022/01/26	2030	05/05/2022	9.15	Call	Bond Future	775.1700	0.7752	820.5300	0.8205	5.852	0	0	7,500
2022/01/26	2030	05/05/2022	9.15	Put	Bond Future	2,899.9500	2.9000	2,859.4100	2.8594	(1.398)	0	0	0
2022/01/26	2030	05/05/2022	8.14	Call	Bond Future	53.4600	0.0535	50.1600	0.0502	(6.173)	0	0	1,800
2022/01/26	2030	05/05/2022	8.14	Put	Bond Future	7,661.6400	7.6616	7,572.4400	7.5724	(1.164)	0	0	0
2022/01/26	2030	05/05/2022	8.47	Call	Bond Future	138.9100	0.1389	133.5900	0.1336	(3.830)	0	0	1,073
2022/01/26	2030	05/05/2022			Bond Future	9.5617	93.7685	9.5449	93.8544	(0.177)	0.0000	0.0000	58,723
2022/01/26	2030	05/05/2022	11.04	Call	Bond Future	7,276.5200	7.2765	7,368.9100	7.3689	1.270	0	0	0
2022/01/26	2030	05/05/2022	11.04	Put	Bond Future	136.6100	0.1366	143.1000	0.1431	4.751	0	0	1,800
2022/01/26	2030	05/05/2022	9.95	Put	Bond Future	897.1100	0.8971	899.2700	0.8993	0.241	0	0	1,073

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2022/01/26	2030	05/05/2022	10.19	Call	Bond Future	3,724.7500	3.7248	3,822.9000	3.8229	2.635	0	0	0
2022/01/26	2030	05/05/2022	10.19	Put	Bond Future	599.3500	0.5994	611.6000	0.6116	2.044	0	0	0
2022/01/26	2030	05/05/2022	10.20	Call	Bond Future	3,763.2700	3.7633	3,861.5800	3.8616	2.612	0	0	0
2022/01/26	2030	05/05/2022	10.20	Put	Bond Future	589.2400	0.5892	601.6500	0.6016	2.106	0	0	200
2022/01/26	2030	05/05/2022	9.35	Call	Bond Future	1,155.7900	1.1558	1,209.1600	1.2092	4.618	0	0	0
2022/01/26	2030	05/05/2022	9.35	Put	Bond Future	2,240.7000	2.2407	2,208.1700	2.2082	(1.452)	0	0	1,073
2022/01/26	2030	05/05/2022	9.60	Call	Bond Future	1,764.2000	1.7642	1,826.3800	1.8264	3.525	0	0	0
2022/01/26	2030	05/05/2022	9.60	Put	Bond Future	1,569.8300	1.5698	1,546.1100	1.5461	(1.511)	0	0	5,000
2022/01/26	2030	05/05/2022	9.65	Call	Bond Future	1,902.5000	1.9025	1,967.3700	1.9674	3.410	0	0	0
2022/01/26	2030	05/05/2022	8.81	Call	Bond Future	338.9600	0.3390	366.5800	0.3666	8.148	0	0	200
2022/01/26	2030	05/05/2022	8.89	Call	Bond Future	419.5800	0.4196	451.0800	0.4511	7.508	0	0	1,800
2022/01/26	2030	05/05/2022	7.73	Call	Bond Future	13.9100	0.0139	12.6800	0.0127	(8.843)	0	0	200
2022/01/26	2030	05/05/2022	7.73	Put	Bond Future	9,963.4200	9.9634	9,876.2900	9.8763	(0.874)	0	0	0
2022/01/26	2030	05/05/2022	8.47	Put	Bond Future	5,911.8700	5.9119	5,820.6500	5.8207	(1.543)	0	0	0
2022/01/26	2030	04/08/2022	9.56	Call	Bond Future	1,734.4900	1.7345	1,783.7600	1.7838	2.841	0	0	0
2022/01/26	2030	04/08/2022	9.56	Put	Bond Future	2,747.8800	2.7479	2,711.0200	2.7110	(1.341)	0	0	0
2022/01/26	2030	04/08/2022	10.95	Call	Bond Future	6,170.1100	6.1701	6,271.3600	6.2714	1.641	0	0	0
2022/01/26	2030	04/08/2022	10.95	Put	Bond Future	585.2100	0.5852	600.3300	0.6003	2.584	0	0	800
2022/01/26	2030	04/08/2022			Bond Future	9.7651	91.0019	9.7475	91.0881	(0.180)	0.0000	0.0000	24,189
2022/01/26	2030	04/08/2022	9.05	Call	Bond Future	809.7600	0.8098	845.0100	0.8450	4.353	0	0	800
2022/01/26	2030	04/08/2022	9.05	Put	Bond Future	4,406.5100	4.4065	4,355.6300	4.3556	(1.155)	0	0	0
2022/01/26	2030	04/08/2022	9.54	Call	Bond Future	1,690.3500	1.6903	1,739.2400	1.7392	2.892	0	0	0
2022/01/26	2030	04/08/2022	9.54	Put	Bond Future	2,803.3500	2.8033	2,766.1100	2.7661	(1.328)	0	0	0
2022/01/26	2030	04/08/2022	9.55	Call	Bond Future	1,712.3400	1.7123	1,761.5500	1.7616	2.874	0	0	0
2022/01/26	2030	04/08/2022	9.55	Put	Bond Future	2,775.5200	2.7755	2,738.6000	2.7386	(1.330)	0	0	0
2022/01/26	2030	04/08/2022	8.30	Call	Bond Future	223.5600	0.2236	215.3200	0.2153	(3.686)	0	0	800
2022/01/26	2030	04/08/2022	8.30	Put	Bond Future	7,788.8100	7.7888	7,694.4400	7.6944	(1.212)	0	0	0
2022/01/26	2030	03/11/2022	10.10	Call	Bond Future	3,009.1800	3.0092	3,030.2600	3.0303	0.701	0	0	0
2022/01/26	2030	03/11/2022	10.10	Put	Bond Future	2,395.3100	2.3953	2,329.2600	2.3293	(2.757)	0	0	0
2022/01/26	2030	03/11/2022			Bond Future	9.9699	92.1709	9.9516	92.2580	(0.184)	0.0000	0.0000	0
2022/01/26	2030	03/11/2022	10.09	Call	Bond Future	2,982.8000	2.9828	3,003.6200	3.0036	0.698	0	0	0
2022/01/26	2030	03/11/2022	10.09	Put	Bond Future	2,415.9400	2.4159	2,349.6300	2.3496	(2.745)	0	0	0
2022/01/26	2030	03/11/2022	10.08	Call	Bond Future	2,956.8600	2.9569	2,977.4100	2.9774	0.695	0	0	0
2022/01/26	2030	03/11/2022	10.08	Put	Bond Future	2,437.0400	2.4370	2,370.4600	2.3705	(2.732)	0	0	0
2022/01/26	2032	03/02/2022	8.91	Put	Bond Future	5,531.1700	5.5312	5,402.9000	5.4029	(2.319)	0	0	0
2022/01/26	2032	03/02/2022	11.13	Call	Bond Future	7,374.3100	7.3743	7,502.5800	7.5026	1.739	0	0	0
2022/01/26	2032	03/02/2022	11.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	210
2022/01/26	2032	03/02/2022	10.53	Call	Bond Future	4,131.0500	4.1311	4,258.8700	4.2589	3.094	0	0	0
2022/01/26	2032	03/02/2022	10.53	Put	Bond Future	2.1800	0.0022	1.7300	0.0017	(20.642)	0	0	210
2022/01/26	2032	03/02/2022	10.65	Call	Bond Future	4,792.1400	4.7921	4,920.2600	4.9203	2.674	0	0	0
2022/01/26	2032	03/02/2022	10.65	Put	Bond Future	0.6200	0.0006	0.4700	0.0005	(24.194)	0	0	0
2022/01/26	2032	03/02/2022	10.66	Call	Bond Future	4,846.9800	4.8470	4,975.1200	4.9751	2.644	0	0	0
2022/01/26	2032	03/02/2022	10.66	Put	Bond Future	0.5500	0.0006	0.4200	0.0004	(23.636)	0	0	97
2022/01/26	2032	03/02/2022	10.43	Call	Bond Future	3,576.9500	3.5769	3,704.3900	3.7044	3.563	0	0	0
2022/01/26	2032	03/02/2022	10.43	Put	Bond Future	5.5900	0.0056	4.7600	0.0048	(14.848)	0	0	0
2022/01/26	2032	03/02/2022	10.45	Put	Bond Future	4.6700	0.0047	3.9100	0.0039	(16.274)	0	0	198
2022/01/26	2032	03/02/2022	10.35	Put	Bond Future	11.3500	0.0114	10.2500	0.0102	(9.692)	0	0	400

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2022/01/26	2032	03/02/2022	10.42	Call	Bond Future	3,521.4600	3.5215	3,648.8700	3.6489	3.618	0	0	0
2022/01/26	2032	03/02/2022	10.42	Put	Bond Future	6.1200	0.0061	5.2600	0.0053	(14.052)	0	0	0
2022/01/26	2032	03/02/2022	9.81	Call	Bond Future	556.1900	0.5562	615.4800	0.6155	10.660	0	0	0
2022/01/26	2032	03/02/2022	9.81	Put	Bond Future	551.9300	0.5519	482.9500	0.4830	(12.498)	0	0	198
2022/01/26	2032	03/02/2022	9.90	Put	Bond Future	335.1400	0.3351	289.7900	0.2898	(13.532)	0	0	900
2022/01/26	2032	03/02/2022	9.58	Call	Bond Future	104.8300	0.1048	115.3700	0.1154	10.054	0	0	400
2022/01/26	2032	03/02/2022	9.58	Put	Bond Future	1,473.7900	1.4738	1,356.0600	1.3561	(7.988)	0	0	0
2022/01/26	2032	03/02/2022	9.67	Call	Bond Future	224.0700	0.2241	249.1900	0.2492	11.211	0	0	0
2022/01/26	2032	03/02/2022			Bond Future	9.8093	93.0727	9.7876	93.2010	(0.221)	0.0000	0.0000	48,329
2022/01/26	2032	03/02/2022	8.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	198
2022/01/26	2032	03/02/2022	9.14	Call	Bond Future	0.3700	0.0004	0.2200	0.0002	(40.541)	0	0	97
2022/01/26	2032	03/02/2022	9.14	Put	Bond Future	4,074.9400	4.0749	3,946.5200	3.9465	(3.151)	0	0	0
2022/01/26	2032	03/02/2022	9.57	Call	Bond Future	95.4300	0.0954	104.7500	0.1047	9.766	0	0	0
2022/01/26	2032	03/02/2022	9.57	Put	Bond Future	1,524.7300	1.5247	1,405.7800	1.4058	(7.801)	0	0	0
2022/01/26	2032	03/02/2022	10.90	Call	Bond Future	6,150.1400	6.1501	6,278.3900	6.2784	2.085	0	0	0
2022/01/26	2032	03/02/2022	10.90	Put	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	900
2022/01/26	2032	03/02/2022	10.95	Call	Bond Future	6,418.3200	6.4183	6,546.5800	6.5466	1.998	0	0	0
2022/01/26	2032	03/02/2022	10.95	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	400
2022/01/26	2032	03/02/2022	10.44	Call	Bond Future	3,632.4400	3.6324	3,759.9200	3.7599	3.509	0	0	0
2022/01/26	2032	03/02/2022	10.44	Put	Bond Future	5.1100	0.0051	4.3200	0.0043	(15.460)	0	0	0
2022/01/26	2032	03/02/2022	10.45	Call	Bond Future	3,687.9200	3.6879	3,815.4300	3.8154	3.458	0	0	0
2022/01/26	2032	03/02/2022	10.14	Call	Bond Future	1,991.5600	1.9916	2,112.9200	2.1129	6.094	0	0	0
2022/01/26	2032	03/02/2022	10.14	Put	Bond Future	64.6800	0.0647	57.7700	0.0578	(10.683)	0	0	97
2022/01/26	2032	03/02/2022	10.35	Call	Bond Future	3,133.2000	3.1332	3,260.3700	3.2604	4.059	0	0	0
2022/01/26	2032	03/02/2022	9.90	Call	Bond Future	869.2600	0.8693	952.1800	0.9522	9.539	0	0	900
2022/01/26	2032	03/02/2022	10.04	Call	Bond Future	1,485.5200	1.4855	1,595.9200	1.5959	7.432	0	0	100
2022/01/26	2032	03/02/2022	10.04	Put	Bond Future	135.4100	0.1354	117.5400	0.1175	(13.197)	0	0	0
2022/01/26	2032	03/02/2022	9.62	Call	Bond Future	149.7800	0.1498	165.9200	0.1659	10.776	0	0	210
2022/01/26	2032	03/02/2022	9.62	Put	Bond Future	1,277.9300	1.2779	1,165.8000	1.1658	(8.774)	0	0	0
2022/01/26	2032	03/02/2022	9.67	Put	Bond Future	1,052.3900	1.0524	949.2400	0.9492	(9.801)	0	0	0
2022/01/26	2032	05/05/2022	11.18	Call	Bond Future	6,751.7900	6.7518	6,856.8300	6.8568	1.556	0	0	0
2022/01/26	2032	05/05/2022	11.18	Put	Bond Future	284.3500	0.2843	262.6100	0.2626	(7.646)	0	0	780
2022/01/26	2032	05/05/2022	10.98	Call	Bond Future	5,820.2700	5.8203	5,919.4500	5.9195	1.704	0	0	0
2022/01/26	2032	05/05/2022	10.98	Put	Bond Future	399.3800	0.3994	371.7800	0.3718	(6.911)	0	0	993
2022/01/26	2032	05/05/2022	11.02	Put	Bond Future	373.7100	0.3737	347.4700	0.3475	(7.021)	0	0	0
2022/01/26	2032	05/05/2022	11.03	Call	Bond Future	6,051.6300	6.0516	6,152.4100	6.1524	1.665	0	0	0
2022/01/26	2032	05/05/2022	11.03	Put	Bond Future	367.4400	0.3674	341.4400	0.3414	(7.076)	0	0	0
2022/01/26	2032	05/05/2022	10.29	Put	Bond Future	1,194.7000	1.1947	1,134.4200	1.1344	(5.046)	0	0	0
2022/01/26	2032	05/05/2022			Bond Future	9.9952	90.0783	9.9731	90.2051	(0.221)	0.0000	0.0000	131,223
2022/01/26	2032	05/05/2022	11.04	Call	Bond Future	6,097.9900	6.0980	6,199.1000	6.1991	1.658	0	0	0
2022/01/26	2032	05/05/2022	11.04	Put	Bond Future	361.2800	0.3613	335.6100	0.3356	(7.105)	0	0	0
2022/01/26	2032	05/05/2022	11.02	Call	Bond Future	6,005.3300	6.0053	6,105.8700	6.1059	1.674	0	0	0
2022/01/26	2032	05/05/2022	9.58	Call	Bond Future	845.7600	0.8458	867.5700	0.8676	2.579	0	0	780
2022/01/26	2032	05/05/2022	9.58	Put	Bond Future	3,271.7300	3.2717	3,166.7600	3.1668	(3.208)	0	0	0
2022/01/26	2032	05/05/2022	10.18	Call	Bond Future	2,470.1400	2.4701	2,529.6000	2.5296	2.407	0	0	780
2022/01/26	2032	05/05/2022	10.18	Put	Bond Future	1,417.9200	1.4179	1,350.6000	1.3506	(4.748)	0	0	0
2022/01/26	2032	05/05/2022	10.29	Call	Bond Future	2,865.4200	2.8654	2,931.9200	2.9319	2.321	0	0	993
2022/01/26	2032	04/08/2022	10.22	Call	Bond Future	2,612.4500	2.6125	2,647.5000	2.6475	1.342	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/26	2032	04/08/2022	9.72	Call	Bond Future	1,333.2900	1.3333	1,347.5100	1.3475	1.067	0	0	800
2022/01/26	2032	04/08/2022	9.72	Put	Bond Future	3,953.9500	3.9539	3,840.5900	3.8406	(2.867)	0	0	0
2022/01/26	2032	04/08/2022	10.20	Put	Bond Future	2,448.3000	2.4483	2,354.8300	2.3548	(3.818)	0	0	0
2022/01/26	2032	04/08/2022	10.21	Put	Bond Future	2,422.3000	2.4223	2,329.2900	2.3293	(3.840)	0	0	0
2022/01/26	2032	04/08/2022	8.97	Call	Bond Future	318.4300	0.3184	317.6900	0.3177	(0.232)	0	0	800
2022/01/26	2032	04/08/2022	8.97	Put	Bond Future	7,424.5400	7.4245	7,296.2200	7.2962	(1.728)	0	0	0
2022/01/26	2032	04/08/2022			Bond Future	10.1812	91.2694	10.1583	91.3970	(0.225)	0.0000	0.0000	0
2022/01/26	2032	04/08/2022	10.22	Put	Bond Future	2,396.5100	2.3965	2,303.9800	2.3040	(3.861)	0	0	0
2022/01/26	2032	04/08/2022	11.60	Call	Bond Future	7,987.2500	7.9873	8,080.8100	8.0808	1.171	0	0	0
2022/01/26	2032	04/08/2022	11.60	Put	Bond Future	529.9200	0.5299	495.9000	0.4959	(6.420)	0	0	800
2022/01/26	2032	04/08/2022	11.89	Call	Bond Future	9,265.4600	9.2655	9,366.2400	9.3662	1.088	0	0	0
2022/01/26	2032	04/08/2022	11.89	Put	Bond Future	388.8800	0.3889	362.0800	0.3621	(6.892)	0	0	0
2022/01/26	2032	04/08/2022	10.20	Call	Bond Future	2,553.0500	2.5531	2,587.1600	2.5872	1.336	0	0	0
2022/01/26	2032	04/08/2022	10.21	Call	Bond Future	2,582.6700	2.5827	2,617.2400	2.6172	1.339	0	0	0
2022/01/26	2032	03/11/2022	9.31	Put	Bond Future	6,789.8200	6.7898	6,682.1200	6.6821	(1.586)	0	0	0
2022/01/26	2032	03/11/2022	10.16	Call	Bond Future	2,358.7400	2.3587	2,443.5100	2.4435	3.594	0	0	0
2022/01/26	2032	03/11/2022	10.16	Put	Bond Future	3,543.3800	3.5434	3,499.0300	3.4990	(1.252)	0	0	180
2022/01/26	2032	03/11/2022	10.56	Put	Bond Future	2,499.8800	2.4999	2,472.0100	2.4720	(1.115)	0	0	180
2022/01/26	2032	03/11/2022			Bond Future	10.3771	88.2938	10.3532	88.4230	(0.230)	0.0000	0.0000	0
2022/01/26	2032	03/11/2022	10.66	Call	Bond Future	3,795.2600	3.7953	3,907.9700	3.9080	2.970	0	0	0
2022/01/26	2032	03/11/2022	10.66	Put	Bond Future	2,282.7300	2.2827	2,266.3200	2.2663	(0.719)	0	0	0
2022/01/26	2032	03/11/2022	9.31	Call	Bond Future	757.6600	0.7577	779.0800	0.7791	2.827	0	0	180
2022/01/26	2032	03/11/2022	10.56	Call	Bond Future	3,481.7700	3.4818	3,583.0200	3.5830	2.908	0	0	0
2022/01/26	2033	03/02/2022			Bond Future	110.7640	110.7640	111.0084	111.0084	0.221	0.0000	0.0000	2,777
2022/01/26	2033	05/05/2022			Bond Future	110.8805	110.8805	111.1244	111.1244	0.220	0.0000	0.0000	2,900
2022/01/26	2033	04/08/2022			Bond Future	112.3729	112.3729	112.6191	112.6191	0.219	0.0000	0.0000	4,967
2022/01/26	2033	03/11/2022			Bond Future	112.5342	112.5342	112.7834	112.7834	0.221	0.0000	0.0000	0
2022/01/26	2037	03/02/2022	11.45	Call	Bond Future	6,286.6600	6.2867	6,560.8400	6.5608	4.361	0	0	0
2022/01/26	2037	03/02/2022	11.46	Call	Bond Future	6,346.0900	6.3461	6,620.2900	6.6203	4.321	0	0	0
2022/01/26	2037	03/02/2022	11.47	Put	Bond Future	0.2000	0.0002	0.0700	0.0001	(65.000)	0	0	0
2022/01/26	2037	03/02/2022			Bond Future	10.4522	85.5664	10.4112	85.8408	(0.393)	0.0000	0.0000	63,413
2022/01/26	2037	03/02/2022	11.45	Put	Bond Future	0.2500	0.0003	0.0900	0.0001	(64.000)	0	0	0
2022/01/26	2037	03/02/2022	11.46	Put	Bond Future	0.2200	0.0002	0.0800	0.0001	(63.636)	0	0	0
2022/01/26	2037	03/02/2022	11.47	Call	Bond Future	6,405.4600	6.4055	6,679.6700	6.6797	4.281	0	0	0
2022/01/26	2037	05/05/2022	11.82	Call	Bond Future	7,571.1600	7.5712	7,846.9200	7.8469	3.642	0	0	0
2022/01/26	2037	05/05/2022	11.83	Call	Bond Future	7,622.6200	7.6226	7,898.4000	7.8984	3.618	0	0	0
2022/01/26	2037	05/05/2022	11.84	Put	Bond Future	316.7400	0.3167	317.7100	0.3177	0.306	0	0	0
2022/01/26	2037	05/05/2022			Bond Future	10.6288	86.6268	10.5866	86.9017	(0.397)	0.0000	0.0000	74,301
2022/01/26	2037	05/05/2022	11.82	Put	Bond Future	327.3700	0.3274	328.2300	0.3282	0.263	0	0	0
2022/01/26	2037	05/05/2022	11.83	Put	Bond Future	322.0100	0.3220	322.8900	0.3229	0.273	0	0	0
2022/01/26	2037	05/05/2022	11.84	Call	Bond Future	7,674.1100	7.6741	7,949.9800	7.9500	3.595	0	0	0
2022/01/26	2037	04/08/2022	11.95	Call	Bond Future	7,594.1200	7.5941	7,877.8100	7.8778	3.736	0	0	0
2022/01/26	2037	04/08/2022	11.95	Put	Bond Future	814.6700	0.8147	820.7100	0.8207	0.741	0	0	1,050
2022/01/26	2037	04/08/2022	10.91	Put	Bond Future	2,543.2000	2.5432	2,458.7600	2.4588	(3.320)	0	0	0
2022/01/26	2037	04/08/2022	10.89	Call	Bond Future	3,105.9900	3.1060	3,297.4100	3.2974	6.163	0	0	0
2022/01/26	2037	04/08/2022	10.89	Put	Bond Future	2,598.9800	2.5990	2,512.7500	2.5128	(3.318)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/26	2037	04/08/2022	10.90	Call	Bond Future	3,140.7800	3.1408	3,333.1000	3.3331	6.123	0	0	0
2022/01/26	2037	04/08/2022			Bond Future	10.8095	83.5156	10.7658	83.7932	(0.405)	0.0000	0.0000	43,603
2022/01/26	2037	04/08/2022	10.91	Call	Bond Future	3,175.5200	3.1755	3,368.7300	3.3687	6.084	0	0	0
2022/01/26	2037	04/08/2022	11.21	Call	Bond Future	4,297.5500	4.2975	4,535.2200	4.5352	5.530	0	0	1,050
2022/01/26	2037	04/08/2022	11.21	Put	Bond Future	1,818.7600	1.8188	1,778.7800	1.7788	(2.198)	0	0	0
2022/01/26	2037	04/08/2022	11.42	Call	Bond Future	5,174.7000	5.1747	5,438.4300	5.4384	5.097	0	0	0
2022/01/26	2037	04/08/2022	11.42	Put	Bond Future	1,439.5300	1.4395	1,425.6100	1.4256	(0.967)	0	0	50
2022/01/26	2037	04/08/2022	10.10	Call	Bond Future	958.7800	0.9588	1,083.3000	1.0833	12.987	0	0	50
2022/01/26	2037	04/08/2022	10.10	Put	Bond Future	5,633.3200	5.6333	5,480.1900	5.4802	(2.718)	0	0	0
2022/01/26	2037	04/08/2022	10.90	Put	Bond Future	2,571.0800	2.5711	2,485.7500	2.4857	(3.319)	0	0	50
2022/01/26	2037	03/11/2022	11.32	Call	Bond Future	4,496.8900	4.4969	4,720.3500	4.7204	4.969	0	0	0
2022/01/26	2037	03/11/2022	11.30	Put	Bond Future	2,523.6500	2.5237	2,462.7100	2.4627	(2.415)	0	0	0
2022/01/26	2037	03/11/2022	11.31	Call	Bond Future	4,460.2300	4.4602	4,682.2100	4.6822	4.977	0	0	0
2022/01/26	2037	03/11/2022	11.31	Put	Bond Future	2,500.3000	2.5003	2,441.1300	2.4411	(2.367)	0	0	0
2022/01/26	2037	03/11/2022			Bond Future	10.9868	84.5884	10.9414	84.8695	(0.413)	0.0000	0.0000	0
2022/01/26	2037	03/11/2022	11.32	Put	Bond Future	2,477.4200	2.4774	2,419.7300	2.4197	(2.329)	0	0	0
2022/01/26	2037	03/11/2022	11.30	Call	Bond Future	4,423.9700	4.4240	4,644.1800	4.6442	4.978	0	0	0
2022/01/26	2038	03/02/2022			Bond Future	124.6101	124.6101	125.1160	125.1160	0.406	0.0000	0.0000	3,705
2022/01/26	2038	05/05/2022			Bond Future	126.1853	126.1853	126.6935	126.6935	0.403	0.0000	0.0000	3,104
2022/01/26	2038	04/08/2022			Bond Future	126.0654	126.0654	126.5793	126.5793	0.408	0.0000	0.0000	2,669
2022/01/26	2038	03/11/2022			Bond Future	127.7140	127.7140	128.2346	128.2346	0.408	0.0000	0.0000	0
2022/01/26	2040	03/02/2022	11.57	Put	Bond Future	0.1300	0.0001	0.0800	0.0001	(38.462)	0	0	0
2022/01/26	2040	03/02/2022	11.58	Put	Bond Future	0.1100	0.0001	0.0800	0.0001	(27.273)	0	0	0
2022/01/26	2040	03/02/2022	11.59	Call	Bond Future	7,155.9200	7.1559	7,451.6100	7.4516	4.132	0	0	0
2022/01/26	2040	03/02/2022			Bond Future	10.5313	87.9507	10.4905	88.2465	(0.388)	0.0000	0.0000	25,191
2022/01/26	2040	03/02/2022	10.60	Call	Bond Future	957.9400	0.9579	1,148.9400	1.1489	19.939	0	0	2,000
2022/01/26	2040	03/02/2022	10.60	Put	Bond Future	464.0300	0.4640	359.3100	0.3593	(22.568)	0	0	0
2022/01/26	2040	03/02/2022	11.57	Call	Bond Future	7,029.4500	7.0295	7,325.1200	7.3251	4.206	0	0	0
2022/01/26	2040	03/02/2022	11.58	Call	Bond Future	7,092.7200	7.0927	7,388.4100	7.3884	4.169	0	0	0
2022/01/26	2040	03/02/2022	11.59	Put	Bond Future	0.1000	0.0001	0.0700	0.0001	(30.000)	0	0	0
2022/01/26	2040	05/05/2022	13.04	Call	Bond Future	14,344.2100	14.3442	14,633.6900	14.6337	2.018	0	0	0
2022/01/26	2040	05/05/2022	13.04	Put	Bond Future	48.5700	0.0486	41.6400	0.0416	(14.268)	0	0	1,200
2022/01/26	2040	05/05/2022	11.91	Put	Bond Future	352.9900	0.3530	318.7500	0.3188	(9.700)	0	0	0
2022/01/26	2040	05/05/2022	11.92	Call	Bond Future	8,309.6800	8.3097	8,572.3200	8.5723	3.161	0	0	0
2022/01/26	2040	05/05/2022	11.92	Put	Bond Future	347.3200	0.3473	313.5500	0.3136	(9.723)	0	0	0
2022/01/26	2040	05/05/2022	10.57	Call	Bond Future	1,838.9100	1.8389	1,969.4400	1.9694	7.098	0	0	1,200
2022/01/26	2040	05/05/2022	10.57	Put	Bond Future	2,770.0400	2.7700	2,604.1600	2.6042	(5.988)	0	0	0
2022/01/26	2040	05/05/2022			Bond Future	10.7011	89.0407	10.6591	89.3371	(0.392)	0.0000	0.0000	51,881
2022/01/26	2040	05/05/2022	11.90	Call	Bond Future	8,199.8800	8.1999	8,461.6600	8.4617	3.192	0	0	0
2022/01/26	2040	05/05/2022	11.90	Put	Bond Future	358.6600	0.3587	324.0300	0.3240	(9.655)	0	0	0
2022/01/26	2040	05/05/2022	11.91	Call	Bond Future	8,254.8200	8.2548	8,516.9900	8.5170	3.176	0	0	0
2022/01/26	2040	05/05/2022	9.82	Call	Bond Future	264.4400	0.2644	291.3400	0.2913	10.172	0	0	1,200
2022/01/26	2040	05/05/2022	9.82	Put	Bond Future	6,834.4900	6.8345	6,564.9800	6.5650	(3.943)	0	0	0
2022/01/26	2040	04/08/2022	12.24	Put	Bond Future	706.5700	0.7066	718.6200	0.7186	1.705	0	0	460
2022/01/26	2040	04/08/2022	11.05	Call	Bond Future	3,720.3700	3.7204	3,948.4800	3.9485	6.131	0	0	0
2022/01/26	2040	04/08/2022	11.05	Put	Bond Future	2,528.6100	2.5286	2,457.2500	2.4572	(2.822)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/26	2040	04/08/2022	9.70	Put	Bond Future	9,103.3100	9.1033	8,821.0500	8.8211	(3.101)	0	0	0
2022/01/26	2040	04/08/2022			Bond Future	10.8745	85.7110	10.8310	86.0104	(0.400)	0.0000	0.0000	36,813
2022/01/26	2040	04/08/2022	12.24	Call	Bond Future	9,329.4200	9.3294	9,640.9400	9.6409	3.339	0	0	0
2022/01/26	2040	04/08/2022	11.03	Call	Bond Future	3,642.4400	3.6424	3,866.5800	3.8666	6.154	0	0	0
2022/01/26	2040	04/08/2022	11.03	Put	Bond Future	2,585.1500	2.5851	2,509.8200	2.5098	(2.914)	0	0	0
2022/01/26	2040	04/08/2022	11.04	Call	Bond Future	3,681.3200	3.6813	3,907.5700	3.9076	6.146	0	0	0
2022/01/26	2040	04/08/2022	11.04	Put	Bond Future	2,556.7500	2.5568	2,483.5300	2.4835	(2.864)	0	0	0
2022/01/26	2040	04/08/2022	9.70	Call	Bond Future	412.6900	0.4127	429.9000	0.4299	4.170	0	0	460
2022/01/26	2040	04/08/2022	10.70	Call	Bond Future	2,467.0200	2.4670	2,654.2700	2.6543	7.590	0	0	460
2022/01/26	2040	04/08/2022	10.70	Put	Bond Future	3,677.7000	3.6777	3,565.4800	3.5655	(3.051)	0	0	0
2022/01/26	2040	03/11/2022	11.41	Put	Bond Future	2,585.5300	2.5855	2,544.0100	2.5440	(1.606)	0	0	0
2022/01/26	2040	03/11/2022	11.39	Call	Bond Future	4,902.7700	4.9028	5,160.9400	5.1609	5.266	0	0	0
2022/01/26	2040	03/11/2022	11.40	Call	Bond Future	4,942.4800	4.9425	5,202.4300	5.2024	5.260	0	0	0
2022/01/26	2040	03/11/2022			Bond Future	11.0440	86.8120	10.9989	87.1152	(0.409)	0.0000	0.0000	0
2022/01/26	2040	03/11/2022	11.41	Call	Bond Future	4,982.3000	4.9823	5,244.0300	5.2440	5.253	0	0	0
2022/01/26	2040	03/11/2022	11.39	Put	Bond Future	2,634.2100	2.6342	2,589.1300	2.5891	(1.711)	0	0	0
2022/01/26	2040	03/11/2022	11.40	Put	Bond Future	2,609.7800	2.6098	2,566.4800	2.5665	(1.659)	0	0	0
2022/01/26	2044	03/02/2022	11.59	Call	Bond Future	6,903.1400	6.9031	7,277.4000	7.2774	5.422	0	0	0
2022/01/26	2044	03/02/2022	11.59	Put	Bond Future	0.2200	0.0002	0.1400	0.0001	(36.364)	0	0	0
2022/01/26	2044	03/02/2022	11.60	Call	Bond Future	6,967.0200	6.9670	7,341.2900	7.3413	5.372	0	0	0
2022/01/26	2044	03/02/2022	11.60	Put	Bond Future	0.2000	0.0002	0.1300	0.0001	(35.000)	0	0	0
2022/01/26	2044	03/02/2022			Bond Future	10.5853	84.6472	10.5347	85.0215	(0.478)	0.0000	0.0000	29,406
2022/01/26	2044	03/02/2022	11.61	Call	Bond Future	7,030.8100	7.0308	7,405.0800	7.4051	5.323	0	0	0
2022/01/26	2044	03/02/2022	11.61	Put	Bond Future	0.1800	0.0002	0.1100	0.0001	(38.889)	0	0	0
2022/01/26	2044	05/05/2022	11.91	Call	Bond Future	8,108.7600	8.1088	8,442.8400	8.4428	4.120	0	0	0
2022/01/26	2044	05/05/2022	11.91	Put	Bond Future	390.5400	0.3905	348.4300	0.3484	(10.783)	0	0	0
2022/01/26	2044	05/05/2022	11.92	Call	Bond Future	8,163.7300	8.1637	8,498.3900	8.4984	4.099	0	0	0
2022/01/26	2044	05/05/2022	11.92	Put	Bond Future	384.4300	0.3844	342.9000	0.3429	(10.803)	0	0	0
2022/01/26	2044	05/05/2022			Bond Future	10.7467	85.6961	10.6946	86.0723	(0.485)	0.0000	0.0000	45,669
2022/01/26	2044	05/05/2022	11.93	Call	Bond Future	8,218.7100	8.2187	8,553.8700	8.5539	4.078	0	0	0
2022/01/26	2044	05/05/2022	11.93	Put	Bond Future	378.4200	0.3784	337.3900	0.3374	(10.842)	0	0	0
2022/01/26	2044	04/08/2022	11.08	Call	Bond Future	3,747.2000	3.7472	3,957.9400	3.9579	5.624	0	0	0
2022/01/26	2044	04/08/2022	11.08	Put	Bond Future	2,578.3500	2.5783	2,408.7600	2.4088	(6.577)	0	0	0
2022/01/26	2044	04/08/2022	11.09	Call	Bond Future	3,787.0800	3.7871	3,999.1200	3.9991	5.599	0	0	0
2022/01/26	2044	04/08/2022	11.09	Put	Bond Future	2,549.8100	2.5498	2,381.5200	2.3815	(6.600)	0	0	0
2022/01/26	2044	04/08/2022			Bond Future	10.9113	82.4474	10.8573	82.8277	(0.495)	0.0000	0.0000	17,043
2022/01/26	2044	04/08/2022	11.10	Call	Bond Future	3,827.1300	3.8271	4,040.4700	4.0405	5.574	0	0	0
2022/01/26	2044	04/08/2022	11.10	Put	Bond Future	2,521.5400	2.5215	2,354.5500	2.3546	(6.623)	0	0	0
2022/01/26	2044	03/11/2022	11.40	Put	Bond Future	2,702.2600	2.7023	2,640.8300	2.6408	(2.273)	0	0	0
2022/01/26	2044	03/11/2022	11.41	Call	Bond Future	4,937.9800	4.9380	5,263.3100	5.2633	6.588	0	0	0
2022/01/26	2044	03/11/2022	11.41	Put	Bond Future	2,677.1600	2.6772	2,617.3800	2.6174	(2.233)	0	0	0
2022/01/26	2044	03/11/2022			Bond Future	11.0718	83.5065	11.0158	83.8916	(0.506)	0.0000	0.0000	0
2022/01/26	2044	03/11/2022	11.39	Call	Bond Future	4,857.6000	4.8576	5,179.3400	5.1793	6.623	0	0	0
2022/01/26	2044	03/11/2022	11.39	Put	Bond Future	2,727.5700	2.7276	2,664.2000	2.6642	(2.323)	0	0	0
2022/01/26	2044	03/11/2022	11.40	Call	Bond Future	4,897.7300	4.8977	5,221.4100	5.2214	6.609	0	0	0
2022/01/26	2046	03/02/2022			Bond Future	114.9326	114.9326	115.5333	115.5333	0.523	0.0000	0.0000	9,876

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/26	2046	05/05/2022			Bond Future	114.4906	114.4906	115.0951	115.0951	0.528	0.0000	0.0000	14,004
2022/01/26	2046	04/08/2022			Bond Future	116.0319	116.0319	116.6433	116.6433	0.527	0.0000	0.0000	609
2022/01/26	2046	03/11/2022			Bond Future	115.6210	115.6210	116.2406	116.2406	0.536	0.0000	0.0000	0
2022/01/26	2050	03/02/2022			Bond Future	116.7199	116.7199	116.8521	116.8521	0.113	0.0000	0.0000	5,997
2022/01/26	2050	05/05/2022			Bond Future	118.1954	118.1954	118.3254	118.3254	0.110	0.0000	0.0000	7,629
2022/01/26	2050	04/08/2022			Bond Future	117.7657	117.7657	117.8965	117.8965	0.111	0.0000	0.0000	1,194
2022/01/26	2050	03/11/2022			Bond Future	119.3057	119.3057	119.4380	119.4380	0.111	0.0000	0.0000	0
2022/01/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/26	AL37	03/02/2022			Index Future	816.0060	816.0060	816.5440	816.5440	0.066	0.0000	0.0000	0
2022/01/26	AL37	05/05/2022			Index Future	826.1010	826.1010	826.6360	826.6360	0.065	0.0000	0.0000	0
2022/01/26	AL37	04/08/2022			Index Future	836.8970	836.8970	837.4370	837.4370	0.065	0.0000	0.0000	0
2022/01/26	AL37	03/11/2022			Index Future	847.7610	847.7610	848.3070	848.3070	0.064	0.0000	0.0000	0
2022/01/26	AL7T	03/02/2022			Index Future	934.6850	934.6850	935.5810	935.5810	0.096	0.0000	0.0000	0
2022/01/26	AL7T	05/05/2022			Index Future	946.2470	946.2470	947.1440	947.1440	0.095	0.0000	0.0000	0
2022/01/26	AL7T	04/08/2022			Index Future	958.6140	958.6140	959.5190	959.5190	0.094	0.0000	0.0000	0
2022/01/26	AL7T	03/11/2022			Index Future	971.0570	971.0570	971.9740	971.9740	0.094	0.0000	0.0000	0
2022/01/26	ALBI	03/02/2022			Index Future	832.0680	832.0680	833.7400	833.7400	0.201	0.0000	0.0000	99
2022/01/26	ALBI	05/05/2022			Index Future	842.3610	842.3610	844.0450	844.0450	0.200	0.0000	0.0000	118
2022/01/26	ALBI	04/08/2022			Index Future	853.3700	853.3700	855.0730	855.0730	0.200	0.0000	0.0000	90
2022/01/26	ALBI	03/11/2022			Index Future	864.4470	864.4470	866.1720	866.1720	0.200	0.0000	0.0000	0
2022/01/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/01/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/26	ES33	03/02/2022			Bond Future	11.2088	79.2619	11.1658	79.4907	(0.384)	0.0000	0.0000	0
2022/01/26	ES33	05/05/2022			Bond Future	11.4283	76.4849	11.3840	76.7140	(0.387)	0.0000	0.0000	87
2022/01/26	ES33	04/08/2022			Bond Future	11.6501	77.5149	11.6041	77.7463	(0.395)	0.0000	0.0000	263
2022/01/26	ES33	03/11/2022			Bond Future	11.8836	74.7492	11.8357	74.9836	(0.404)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/26	ES42	03/02/2022			Bond Future	11.6057	78.4238	11.5635	78.6853	(0.363)	0.0000	0.0000	0
2022/01/26	ES42	05/05/2022			Bond Future	11.8089	75.1563	11.7654	75.4186	(0.368)	0.0000	0.0000	1,190
2022/01/26	ES42	04/08/2022			Bond Future	12.0091	76.1691	11.9639	76.4341	(0.376)	0.0000	0.0000	3,579
2022/01/26	ES42	03/11/2022			Bond Future	12.2193	72.9065	12.1722	73.1750	(0.385)	0.0000	0.0000	0
2022/01/26	GOVI	03/02/2022	792.76	Call	GOVI	282,430.0000	28.2430	298,570.0000	29.8570	5.715	0	0	0
2022/01/26	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/26	GOVI	03/02/2022			GOVI	821.0030	821.0030	822.6170	822.6170	0.197	0.0000	0.0000	45
2022/01/26	GOVI	03/02/2022	792.74	Call	GOVI	282,630.0000	28.2630	298,770.0000	29.8770	5.711	0	0	0
2022/01/26	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/26	GOVI	03/02/2022	792.75	Call	GOVI	282,530.0000	28.2530	298,670.0000	29.8670	5.713	0	0	0
2022/01/26	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/26	GOVI	05/05/2022	788.25	Call	GOVI	429,090.0000	42.9090	445,340.0000	44.5340	3.787	0	0	0
2022/01/26	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/26	GOVI	05/05/2022			GOVI	831.1590	831.1590	832.7840	832.7840	0.196	0.0000	0.0000	941
2022/01/26	GOVI	05/05/2022	788.23	Call	GOVI	429,290.0000	42.9290	445,540.0000	44.5540	3.785	0	0	0
2022/01/26	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/26	GOVI	05/05/2022	788.24	Call	GOVI	429,190.0000	42.9190	445,440.0000	44.5440	3.786	0	0	0
2022/01/26	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/26	GOVI	04/08/2022	819.28	Call	GOVI	227,420.0000	22.7420	243,860.0000	24.3860	7.229	0	0	0
2022/01/26	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/26	GOVI	04/08/2022			GOVI	842.0220	842.0220	843.6660	843.6660	0.195	0.0000	0.0000	0
2022/01/26	GOVI	04/08/2022	819.26	Call	GOVI	227,620.0000	22.7620	244,060.0000	24.4060	7.223	0	0	0
2022/01/26	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/26	GOVI	04/08/2022	819.27	Call	GOVI	227,520.0000	22.7520	243,960.0000	24.3960	7.226	0	0	0
2022/01/26	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/26	GOVI	03/11/2022	820.41	Call	GOVI	325,410.0000	32.5410	342,060.0000	34.2060	5.117	0	0	0
2022/01/26	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/26	GOVI	03/11/2022	820.42	Call	GOVI	325,310.0000	32.5310	341,960.0000	34.1960	5.118	0	0	0
2022/01/26	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/26	GOVI	03/11/2022			GOVI	852.9510	852.9510	854.6160	854.6160	0.195	0.0000	0.0000	0
2022/01/26	GOVI	03/11/2022	820.43	Call	GOVI	325,210.0000	32.5210	341,860.0000	34.1860	5.120	0	0	0
2022/01/26	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/01/26	IGOV	03/02/2022			Index Future	304.9700	304.9700	305.4300	305.4300	0.151	0.0000	0.0000	14
2022/01/26	IGOV	05/05/2022			Index Future	308.8180	308.8180	309.2810	309.2810	0.150	0.0000	0.0000	484
2022/01/26	IGOV	04/08/2022			Index Future	312.9290	312.9290	313.3970	313.3970	0.150	0.0000	0.0000	0
2022/01/26	IGOV	03/11/2022			Index Future	317.0650	317.0650	317.5390	317.5390	0.149	0.0000	0.0000	0
2022/01/26	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2022/01/26	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/01/26	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/01/26	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/01/26	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/01/26	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/01/26	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/26	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/01/26	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/01/26	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/01/26	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/01/26	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/01/26	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/01/26	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/01/26	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/01/26	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/01/26	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/01/26	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/01/26	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/01/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/01/26	JBAF	16/02/2022			Jibar Tradeable Future	4.2050	95.7950	4.1750	95.8250	(0.713)	0.0000	0.0000	0
2022/01/26	JBAF	16/03/2022			Jibar Tradeable Future	4.2550	95.7450	4.2350	95.7650	(0.470)	0.0000	0.0000	0
2022/01/26	JBAF	20/04/2022			Jibar Tradeable Future	4.6600	95.3400	4.5900	95.4100	(1.502)	0.0000	0.0000	0
2022/01/26	JBAF	18/05/2022			Jibar Tradeable Future	4.7100	95.2900	4.6400	95.3600	(1.486)	0.0000	0.0000	0
2022/01/26	JBAF	15/06/2022			Jibar Tradeable Future	5.0750	94.9250	4.9850	95.0150	(1.773)	0.0000	0.0000	72
2022/01/26	JBAF	20/07/2022			Jibar Tradeable Future	5.1400	94.8600	5.0500	94.9500	(1.751)	0.0000	0.0000	0
2022/01/26	JBAF	21/09/2022			Jibar Tradeable Future	5.5500	94.4500	5.4600	94.5400	(1.622)	0.0000	0.0000	0
2022/01/26	JBAF	21/12/2022			Jibar Tradeable Future	6.0550	93.9450	5.9750	94.0250	(1.321)	0.0000	0.0000	68
2022/01/26	JBAF	15/03/2023			Jibar Tradeable Future	6.3900	93.6100	6.3200	93.6800	(1.095)	0.0000	0.0000	0
2022/01/26	JBAF	21/06/2023			Jibar Tradeable Future	6.6050	93.3950	6.5550	93.4450	(0.757)	0.0000	0.0000	0
2022/01/26	JBAF	20/09/2023			Jibar Tradeable Future	6.7950	93.2050	6.7350	93.2650	(0.883)	0.0000	0.0000	75
2022/01/26	JBAF	20/12/2023			Jibar Tradeable Future	6.9250	93.0750	6.8700	93.1300	(0.794)	0.0000	0.0000	0
2022/01/26	R023	03/02/2022	5.08	Call	Bond Future	1.9900	0.0020	5.9600	0.0060	199.497	0	0	0
2022/01/26	R023	03/02/2022	5.08	Put	Bond Future	290.0400	0.2900	282.1000	0.2821	(2.738)	0	0	0
2022/01/26	R023	03/02/2022			Bond Future	5.3585	105.8639	5.3470	105.8758	(0.215)	0.0000	0.0000	12,868
2022/01/26	R023	03/02/2022	5.06	Call	Bond Future	1.3000	0.0013	4.6300	0.0046	256.154	0	0	0
2022/01/26	R023	03/02/2022	5.06	Put	Bond Future	310.0800	0.3101	301.5000	0.3015	(2.767)	0	0	0
2022/01/26	R023	03/02/2022	5.07	Call	Bond Future	1.6100	0.0016	5.2600	0.0053	226.708	0	0	0
2022/01/26	R023	03/02/2022	5.07	Put	Bond Future	300.0300	0.3000	291.7700	0.2918	(2.753)	0	0	0
2022/01/26	R023	05/05/2022	6.31	Call	Bond Future	694.1400	0.6941	700.5100	0.7005	0.918	0	0	0
2022/01/26	R023	05/05/2022	6.31	Put	Bond Future	40.1400	0.0401	37.9200	0.0379	(5.531)	0	0	0
2022/01/26	R023	05/05/2022			Bond Future	5.4805	103.2510	5.4696	103.2596	(0.198)	0.0000	0.0000	13,128
2022/01/26	R023	05/05/2022	6.29	Call	Bond Future	680.2600	0.6803	686.4400	0.6864	0.908	0	0	0
2022/01/26	R023	05/05/2022	6.29	Put	Bond Future	41.9500	0.0420	39.5400	0.0395	(5.745)	0	0	0
2022/01/26	R023	05/05/2022	6.30	Call	Bond Future	687.1300	0.6871	693.4700	0.6935	0.923	0	0	0
2022/01/26	R023	05/05/2022	6.30	Put	Bond Future	40.9700	0.0410	38.7200	0.0387	(5.492)	0	0	0
2022/01/26	R023	04/08/2022	6.05	Call	Bond Future	353.3000	0.3533	360.7800	0.3608	2.117	0	0	0
2022/01/26	R023	04/08/2022	6.05	Put	Bond Future	106.3800	0.1064	106.1500	0.1062	(0.216)	0	0	0
2022/01/26	R023	04/08/2022			Bond Future	5.5984	104.5915	5.5843	104.5992	(0.252)	0.0000	0.0000	2,360
2022/01/26	R023	04/08/2022	6.03	Call	Bond Future	345.3600	0.3454	352.8100	0.3528	2.157	0	0	0
2022/01/26	R023	04/08/2022	6.03	Put	Bond Future	109.3500	0.1094	109.0900	0.1091	(0.238)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/26	R023	04/08/2022	6.04	Call	Bond Future	349.3300	0.3493	356.7900	0.3568	2.136	0	0	0
2022/01/26	R023	04/08/2022	6.04	Put	Bond Future	107.8600	0.1079	107.6100	0.1076	(0.232)	0	0	0
2022/01/26	R023	03/11/2022	6.25	Call	Bond Future	230.5700	0.2306	240.2500	0.2402	4.198	0	0	0
2022/01/26	R023	03/11/2022	6.25	Put	Bond Future	87.8600	0.0879	89.9300	0.0899	2.356	0	0	0
2022/01/26	R023	03/11/2022	6.26	Call	Bond Future	232.8900	0.2329	242.5700	0.2426	4.156	0	0	0
2022/01/26	R023	03/11/2022	6.26	Put	Bond Future	87.1200	0.0871	89.1900	0.0892	2.376	0	0	0
2022/01/26	R023	03/11/2022			Bond Future	5.7856	102.0631	5.7609	102.0707	(0.428)	0.0000	0.0000	0
2022/01/26	R023	03/11/2022	6.27	Call	Bond Future	234.8900	0.2349	244.5900	0.2446	4.130	0	0	0
2022/01/26	R023	03/11/2022	6.27	Put	Bond Future	86.0500	0.0861	88.1400	0.0881	2.429	0	0	0
2022/01/26	R035	03/02/2022	9.92	Call	Bond Future	41.6000	0.0416	44.1800	0.0442	6.202	0	0	200
2022/01/26	R035	03/02/2022	9.92	Put	Bond Future	2,415.4400	2.4154	2,143.7400	2.1437	(11.248)	0	0	0
2022/01/26	R035	03/02/2022	11.73	Call	Bond Future	8,913.7500	8.9138	9,188.0300	9.1880	3.077	0	0	0
2022/01/26	R035	03/02/2022	11.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	280
2022/01/26	R035	03/02/2022	11.28	Call	Bond Future	6,301.6400	6.3016	6,575.7800	6.5758	4.350	0	0	0
2022/01/26	R035	03/02/2022	11.28	Put	Bond Future	0.2300	0.0002	0.0900	0.0001	(60.870)	0	0	200
2022/01/26	R035	03/02/2022	11.33	Put	Bond Future	0.1300	0.0001	0.0500	0.0001	(61.538)	0	0	500
2022/01/26	R035	03/02/2022	11.39	Call	Bond Future	6,951.2200	6.9512	7,225.4500	7.2254	3.945	0	0	0
2022/01/26	R035	03/02/2022	11.39	Put	Bond Future	0.0700	0.0001	0.0200	0.0000	(71.429)	0	0	683
2022/01/26	R035	03/02/2022	11.22	Call	Bond Future	5,944.3400	5.9443	6,218.3500	6.2184	4.610	0	0	0
2022/01/26	R035	03/02/2022	11.22	Put	Bond Future	0.4400	0.0004	0.1700	0.0002	(61.364)	0	0	0
2022/01/26	R035	03/02/2022	11.23	Call	Bond Future	6,004.0400	6.0040	6,278.0800	6.2781	4.564	0	0	0
2022/01/26	R035	03/02/2022	11.23	Put	Bond Future	0.4000	0.0004	0.1600	0.0002	(60.000)	0	0	0
2022/01/26	R035	03/02/2022	11.03	Call	Bond Future	4,799.9100	4.7999	5,072.6900	5.0727	5.683	0	0	0
2022/01/26	R035	03/02/2022	11.05	Put	Bond Future	2.3300	0.0023	1.0700	0.0011	(54.077)	0	0	1,600
2022/01/26	R035	03/02/2022	11.11	Call	Bond Future	5,284.0000	5.2840	5,557.5400	5.5575	5.177	0	0	0
2022/01/26	R035	03/02/2022	10.35	Call	Bond Future	942.8500	0.9428	1,090.8800	1.0909	15.700	0	0	1,600
2022/01/26	R035	03/02/2022	10.35	Put	Bond Future	439.9500	0.4399	313.7000	0.3137	(28.696)	0	0	0
2022/01/26	R035	03/02/2022	10.61	Call	Bond Future	2,268.0700	2.2681	2,509.3400	2.5093	10.638	0	0	0
2022/01/26	R035	03/02/2022	10.61	Put	Bond Future	87.3800	0.0874	54.3700	0.0544	(37.778)	0	0	200
2022/01/26	R035	03/02/2022	10.65	Call	Bond Future	2,500.9300	2.5009	2,749.4900	2.7495	9.939	0	0	0
2022/01/26	R035	03/02/2022	10.24	Put	Bond Future	765.3900	0.7654	582.5400	0.5825	(23.890)	0	0	0
2022/01/26	R035	03/02/2022	10.26	Call	Bond Future	607.8800	0.6079	709.4700	0.7095	16.712	0	0	200
2022/01/26	R035	03/02/2022	10.26	Put	Bond Future	696.4300	0.6964	523.7400	0.5237	(24.796)	0	0	0
2022/01/26	R035	03/02/2022	10.34	Call	Bond Future	901.7400	0.9017	1,044.7400	1.0447	15.858	0	0	0
2022/01/26	R035	03/02/2022	10.34	Put	Bond Future	464.2800	0.4643	333.0000	0.3330	(28.276)	0	0	500
2022/01/26	R035	03/02/2022			Bond Future	10.2734	94.0046	10.2319	94.2789	(0.404)	0.0000	0.0000	12,643
2022/01/26	R035	03/02/2022	9.70	Call	Bond Future	2.2100	0.0022	2.1500	0.0022	(2.715)	0	0	683
2022/01/26	R035	03/02/2022	9.70	Put	Bond Future	3,898.8200	3.8988	3,624.4800	3.6245	(7.036)	0	0	0
2022/01/26	R035	03/02/2022	10.10	Call	Bond Future	218.0100	0.2180	249.7800	0.2498	14.573	0	0	280
2022/01/26	R035	03/02/2022	10.10	Put	Bond Future	1,371.8500	1.3719	1,129.3400	1.1293	(17.678)	0	0	0
2022/01/26	R035	03/02/2022	11.88	Call	Bond Future	9,758.1500	9.7582	10,032.4300	10.0324	2.811	0	0	0
2022/01/26	R035	03/02/2022	11.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,800
2022/01/26	R035	03/02/2022	11.33	Call	Bond Future	6,597.7900	6.5978	6,871.9900	6.8720	4.156	0	0	0
2022/01/26	R035	03/02/2022	11.24	Call	Bond Future	6,063.6700	6.0637	6,337.7300	6.3377	4.520	0	0	0
2022/01/26	R035	03/02/2022	11.24	Put	Bond Future	0.3600	0.0004	0.1400	0.0001	(61.111)	0	0	0
2022/01/26	R035	03/02/2022	11.03	Put	Bond Future	2.8200	0.0028	1.3200	0.0013	(53.191)	0	0	280
2022/01/26	R035	03/02/2022	11.05	Call	Bond Future	4,921.2000	4.9212	5,194.2200	5.1942	5.548	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/26	R035	03/02/2022	11.11	Put	Bond Future	1.3100	0.0013	0.5700	0.0006	(56.489)	0	0	200
2022/01/26	R035	03/02/2022	10.65	Put	Bond Future	66.1200	0.0661	40.4000	0.0404	(38.899)	0	0	683
2022/01/26	R035	03/02/2022	10.24	Call	Bond Future	544.6600	0.5447	636.0900	0.6361	16.787	0	0	500
2022/01/26	R035	05/05/2022	11.63	Call	Bond Future	7,445.0300	7.4450	7,685.4600	7.6855	3.229	0	0	0
2022/01/26	R035	05/05/2022	11.63	Put	Bond Future	339.4400	0.3394	305.2400	0.3052	(10.075)	0	0	0
2022/01/26	R035	05/05/2022	11.64	Call	Bond Future	7,496.4000	7.4964	7,737.2200	7.7372	3.212	0	0	0
2022/01/26	R035	05/05/2022	11.64	Put	Bond Future	333.8800	0.3339	300.0700	0.3001	(10.126)	0	0	0
2022/01/26	R035	05/05/2022	10.72	Call	Bond Future	3,093.0600	3.0931	3,259.4700	3.2595	5.380	0	0	1,200
2022/01/26	R035	05/05/2022	10.72	Put	Bond Future	1,416.9000	1.4169	1,308.6800	1.3087	(7.638)	0	0	0
2022/01/26	R035	05/05/2022			Bond Future	10.4553	90.6686	10.4126	90.9432	(0.408)	0.0000	0.0000	66,197
2022/01/26	R035	05/05/2022	11.65	Call	Bond Future	7,547.8100	7.5478	7,789.0900	7.7891	3.197	0	0	0
2022/01/26	R035	05/05/2022	11.65	Put	Bond Future	328.4200	0.3284	295.0700	0.2951	(10.155)	0	0	0
2022/01/26	R035	05/05/2022	12.64	Call	Bond Future	12,634.2900	12.6343	12,900.7700	12.9008	2.109	0	0	0
2022/01/26	R035	05/05/2022	12.64	Put	Bond Future	58.1100	0.0581	49.9600	0.0500	(14.025)	0	0	1,200
2022/01/26	R035	05/05/2022	10.82	Call	Bond Future	3,512.0200	3.5120	3,690.4400	3.6904	5.080	0	0	0
2022/01/26	R035	05/05/2022	10.82	Put	Bond Future	1,214.3300	1.2143	1,118.1200	1.1181	(7.923)	0	0	1,200
2022/01/26	R035	04/08/2022	11.13	Put	Bond Future	1,654.9100	1.6549	1,542.7400	1.5427	(6.778)	0	0	100
2022/01/26	R035	04/08/2022	10.72	Call	Bond Future	3,074.8600	3.0749	3,201.7000	3.2017	4.125	0	0	0
2022/01/26	R035	04/08/2022	10.72	Put	Bond Future	2,594.0100	2.5940	2,443.4900	2.4435	(5.803)	0	0	0
2022/01/26	R035	04/08/2022	10.73	Call	Bond Future	3,109.2800	3.1093	3,237.1100	3.2371	4.111	0	0	0
2022/01/26	R035	04/08/2022	10.73	Put	Bond Future	2,566.5000	2.5665	2,416.9700	2.4170	(5.826)	0	0	0
2022/01/26	R035	04/08/2022	9.84	Call	Bond Future	805.0900	0.8051	844.3600	0.8444	4.878	0	0	100
2022/01/26	R035	04/08/2022	9.84	Put	Bond Future	6,026.8000	6.0268	5,788.7100	5.7887	(3.951)	0	0	0
2022/01/26	R035	04/08/2022	10.53	Put	Bond Future	3,168.0700	3.1681	2,998.7600	2.9988	(5.344)	0	0	0
2022/01/26	R035	04/08/2022	10.64	Call	Bond Future	2,807.9000	2.8079	2,926.8500	2.9269	4.236	0	0	0
2022/01/26	R035	04/08/2022	10.64	Put	Bond Future	2,824.7000	2.8247	2,666.2900	2.6663	(5.608)	0	0	100
2022/01/26	R035	04/08/2022	9.53	Call	Bond Future	438.7700	0.4388	461.1000	0.4611	5.089	0	0	400
2022/01/26	R035	04/08/2022	9.53	Put	Bond Future	7,794.3000	7.7943	7,539.2700	7.5393	(3.272)	0	0	0
2022/01/26	R035	04/08/2022			Bond Future	10.6427	91.8272	10.5984	92.1045	(0.416)	0.0000	0.0000	48,495
2022/01/26	R035	04/08/2022	11.13	Call	Bond Future	4,624.2400	4.6242	4,789.4300	4.7894	3.572	0	0	0
2022/01/26	R035	04/08/2022	12.18	Call	Bond Future	9,441.4600	9.4415	9,672.9200	9.6729	2.452	0	0	0
2022/01/26	R035	04/08/2022	12.18	Put	Bond Future	545.3100	0.5453	499.4100	0.4994	(8.417)	0	0	400
2022/01/26	R035	04/08/2022	10.74	Call	Bond Future	3,143.6200	3.1436	3,272.4200	3.2724	4.097	0	0	0
2022/01/26	R035	04/08/2022	10.74	Put	Bond Future	2,538.9800	2.5390	2,390.4200	2.3904	(5.851)	0	0	0
2022/01/26	R035	04/08/2022	10.53	Call	Bond Future	2,460.4000	2.4604	2,568.4500	2.5685	4.392	0	0	400
2022/01/26	R035	03/11/2022	11.15	Call	Bond Future	4,412.4600	4.4125	4,641.0700	4.6411	5.181	0	0	0
2022/01/26	R035	03/11/2022	11.15	Put	Bond Future	2,490.9000	2.4909	2,438.7200	2.4387	(2.095)	0	0	0
2022/01/26	R035	03/11/2022			Bond Future	10.8289	88.5474	10.7828	88.8282	(0.426)	0.0000	0.0000	0
2022/01/26	R035	03/11/2022	11.14	Call	Bond Future	4,376.4900	4.3765	4,603.5700	4.6036	5.189	0	0	0
2022/01/26	R035	03/11/2022	11.14	Put	Bond Future	2,513.8600	2.5139	2,460.1500	2.4601	(2.137)	0	0	0
2022/01/26	R035	03/11/2022	11.13	Call	Bond Future	4,340.6300	4.3406	4,565.9000	4.5659	5.190	0	0	0
2022/01/26	R035	03/11/2022	11.13	Put	Bond Future	2,536.9800	2.5370	2,481.4600	2.4815	(2.188)	0	0	0
2022/01/26	R186	03/02/2022	7.30	Call	Bond Future	5.2300	0.0052	4.5100	0.0045	(13.767)	0	0	0
2022/01/26	R186	03/02/2022	7.30	Put	Bond Future	1,943.0100	1.9430	1,848.9400	1.8489	(4.841)	0	0	0
2022/01/26	R186	03/02/2022			Bond Future	7.7500	112.3667	7.7280	112.4600	(0.283)	0.0000	0.0000	19,472
2022/01/26	R186	03/02/2022	7.28	Call	Bond Future	3.9500	0.0040	3.3700	0.0034	(14.684)	0	0	0
2022/01/26	R186	03/02/2022	7.28	Put	Bond Future	2,028.8400	2.0288	1,934.9100	1.9349	(4.630)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/26	R186	03/02/2022	7.29	Call	Bond Future	4.5500	0.0046	3.9100	0.0039	(14.066)	0	0	0
2022/01/26	R186	03/02/2022	7.29	Put	Bond Future	1,985.8800	1.9859	1,891.8900	1.8919	(4.733)	0	0	0
2022/01/26	R186	05/05/2022	9.18	Call	Bond Future	4,987.2600	4.9873	5,063.0700	5.0631	1.520	0	0	0
2022/01/26	R186	05/05/2022	9.18	Put	Bond Future	122.4500	0.1224	107.4700	0.1075	(12.234)	0	0	454
2022/01/26	R186	05/05/2022	8.32	Call	Bond Future	2,169.9100	2.1699	2,215.0700	2.2151	2.081	0	0	0
2022/01/26	R186	05/05/2022	8.32	Put	Bond Future	645.8200	0.6458	600.1900	0.6002	(7.065)	0	0	0
2022/01/26	R186	05/05/2022	8.14	Call	Bond Future	1,695.1500	1.6951	1,730.3000	1.7303	2.074	0	0	454
2022/01/26	R186	05/05/2022	8.14	Put	Bond Future	887.0600	0.8871	831.4200	0.8314	(6.272)	0	0	0
2022/01/26	R186	05/05/2022	7.28	Call	Bond Future	290.9700	0.2910	295.0700	0.2951	1.409	0	0	435
2022/01/26	R186	05/05/2022	7.28	Put	Bond Future	2,986.6600	2.9867	2,899.9700	2.9000	(2.903)	0	0	0
2022/01/26	R186	05/05/2022	7.48	Call	Bond Future	489.9800	0.4900	498.0800	0.4981	1.653	0	0	3,600
2022/01/26	R186	05/05/2022	7.48	Put	Bond Future	2,358.4300	2.3584	2,275.7400	2.2757	(3.506)	0	0	0
2022/01/26	R186	05/05/2022			Bond Future	7.9386	113.7592	7.9161	113.8500	(0.284)	0.0000	0.0000	62,471
2022/01/26	R186	05/05/2022	8.64	Call	Bond Future	3,140.1900	3.1402	3,199.6100	3.1996	1.892	0	0	0
2022/01/26	R186	05/05/2022	8.64	Put	Bond Future	357.6800	0.3577	326.3100	0.3263	(8.770)	0	0	4,035
2022/01/26	R186	05/05/2022	8.94	Call	Bond Future	4,145.1200	4.1451	4,214.6400	4.2146	1.677	0	0	0
2022/01/26	R186	05/05/2022	8.94	Put	Bond Future	199.4500	0.1995	178.1800	0.1782	(10.664)	0	0	454
2022/01/26	R186	05/05/2022	8.31	Call	Bond Future	2,141.8000	2.1418	2,186.4700	2.1865	2.086	0	0	0
2022/01/26	R186	05/05/2022	8.31	Put	Bond Future	657.3300	0.6573	611.2100	0.6112	(7.016)	0	0	0
2022/01/26	R186	05/05/2022	8.35	Call	Bond Future	2,254.9300	2.2549	2,301.5700	2.3016	2.068	0	0	454
2022/01/26	R186	05/05/2022	8.35	Put	Bond Future	612.0800	0.6121	567.9300	0.5679	(7.213)	0	0	0
2022/01/26	R186	05/05/2022	7.88	Call	Bond Future	1,118.7000	1.1187	1,140.8000	1.1408	1.976	0	0	435
2022/01/26	R186	05/05/2022	7.88	Put	Bond Future	1,355.3300	1.3553	1,286.6400	1.2866	(5.068)	0	0	0
2022/01/26	R186	05/05/2022	8.30	Call	Bond Future	2,114.0600	2.1141	2,158.2300	2.1582	2.089	0	0	0
2022/01/26	R186	05/05/2022	8.30	Put	Bond Future	669.2300	0.6692	622.6100	0.6226	(6.966)	0	0	0
2022/01/26	R186	05/05/2022	6.73	Call	Bond Future	57.1600	0.0572	57.2200	0.0572	0.105	0	0	3,600
2022/01/26	R186	05/05/2022	6.73	Put	Bond Future	5,067.5200	5.0675	4,976.7900	4.9768	(1.790)	0	0	0
2022/01/26	R186	04/08/2022	8.15	Call	Bond Future	1,695.0300	1.6950	1,716.9900	1.7170	1.296	0	0	0
2022/01/26	R186	04/08/2022	8.15	Put	Bond Future	1,618.8900	1.6189	1,549.9800	1.5500	(4.257)	0	0	0
2022/01/26	R186	04/08/2022	9.78	Call	Bond Future	6,294.2700	6.2943	6,364.0200	6.3640	1.108	0	0	0
2022/01/26	R186	04/08/2022	9.78	Put	Bond Future	236.7100	0.2367	215.5900	0.2156	(8.922)	0	0	3,600
2022/01/26	R186	04/08/2022	7.96	Call	Bond Future	1,327.5000	1.3275	1,345.1600	1.3452	1.330	0	0	3,600
2022/01/26	R186	04/08/2022			Bond Future	8.1300	109.9757	8.1061	110.0666	(0.294)	0.0000	0.0000	0
2022/01/26	R186	04/08/2022	8.14	Call	Bond Future	1,674.5100	1.6745	1,696.4500	1.6965	1.310	0	0	0
2022/01/26	R186	04/08/2022	8.14	Put	Bond Future	1,636.4000	1.6364	1,567.4700	1.5675	(4.212)	0	0	0
2022/01/26	R186	04/08/2022	6.96	Call	Bond Future	197.9800	0.1980	197.7600	0.1978	(0.111)	0	0	3,600
2022/01/26	R186	04/08/2022	6.96	Put	Bond Future	4,765.9200	4.7659	4,674.8300	4.6748	(1.911)	0	0	0
2022/01/26	R186	04/08/2022	7.96	Put	Bond Future	1,976.6800	1.9767	1,903.4700	1.9035	(3.704)	0	0	0
2022/01/26	R186	04/08/2022	8.13	Call	Bond Future	1,654.1200	1.6541	1,675.7200	1.6757	1.306	0	0	0
2022/01/26	R186	04/08/2022	8.13	Put	Bond Future	1,654.0500	1.6541	1,584.7800	1.5848	(4.188)	0	0	0
2022/01/26	R186	03/11/2022	8.53	Call	Bond Future	2,351.4100	2.3514	2,413.3700	2.4134	2.635	0	0	0
2022/01/26	R186	03/11/2022	8.53	Put	Bond Future	1,680.9800	1.6810	1,651.0100	1.6510	(1.783)	0	0	0
2022/01/26	R186	03/11/2022	8.54	Call	Bond Future	2,372.3600	2.3724	2,434.9300	2.4349	2.637	0	0	0
2022/01/26	R186	03/11/2022	8.54	Put	Bond Future	1,666.3800	1.6664	1,637.0200	1.6370	(1.762)	0	0	0
2022/01/26	R186	03/11/2022			Bond Future	8.3422	111.3883	8.3165	111.4802	(0.307)	0.0000	0.0000	0
2022/01/26	R186	03/11/2022	8.55	Call	Bond Future	2,393.3800	2.3934	2,456.9600	2.4570	2.656	0	0	0
2022/01/26	R186	03/11/2022	8.55	Put	Bond Future	1,651.8700	1.6519	1,623.5200	1.6235	(1.716)	0	0	0

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2022/01/26	R197	03/02/2022			Bond Future	321.6593	321.6593	321.6605	321.6605	0.000	0.0000	0.0000	988
2022/01/26	R197	05/05/2022			Bond Future	325.7255	325.7255	325.7160	325.7160	(0.003)	0.0000	0.0000	732
2022/01/26	R197	04/08/2022			Bond Future	321.7083	321.7083	321.6959	321.6959	(0.004)	0.0000	0.0000	0
2022/01/26	R197	03/11/2022			Bond Future	325.9153	325.9153	325.9025	325.9025	(0.004)	0.0000	0.0000	0
2022/01/26	R202	03/02/2022			Bond Future	241.6871	241.6871	241.7321	241.7321	0.019	0.0000	0.0000	6,620
2022/01/26	R202	05/05/2022			Bond Future	244.7421	244.7421	244.7798	244.7798	0.015	0.0000	0.0000	6,351
2022/01/26	R202	04/08/2022			Bond Future	243.5740	243.5740	243.6098	243.6098	0.015	0.0000	0.0000	91
2022/01/26	R202	03/11/2022			Bond Future	246.7591	246.7591	246.7952	246.7952	0.015	0.0000	0.0000	0
2022/01/26	R209	03/02/2022	11.02	Call	Bond Future	4,255.6100	4.2556	4,491.1600	4.4912	5.535	0	0	0
2022/01/26	R209	03/02/2022	11.02	Put	Bond Future	1.9200	0.0019	0.8900	0.0009	(53.646)	0	0	0
2022/01/26	R209	03/02/2022	11.03	Call	Bond Future	4,308.3200	4.3083	4,543.9500	4.5439	5.469	0	0	0
2022/01/26	R209	03/02/2022	11.03	Put	Bond Future	1.7500	0.0018	0.8000	0.0008	(54.286)	0	0	0
2022/01/26	R209	03/02/2022			Bond Future	10.2510	72.6981	10.2102	72.9347	(0.398)	0.0000	0.0000	5,461
2022/01/26	R209	03/02/2022	11.04	Call	Bond Future	4,360.9900	4.3610	4,596.7000	4.5967	5.405	0	0	0
2022/01/26	R209	03/02/2022	11.04	Put	Bond Future	1.5900	0.0016	0.7200	0.0007	(54.717)	0	0	0
2022/01/26	R209	05/05/2022	11.43	Call	Bond Future	5,793.6300	5.7936	5,995.7900	5.9958	3.489	0	0	0
2022/01/26	R209	05/05/2022	11.43	Put	Bond Future	362.7200	0.3627	327.7400	0.3277	(9.644)	0	0	0
2022/01/26	R209	05/05/2022	11.44	Call	Bond Future	5,838.1300	5.8381	6,040.7700	6.0408	3.471	0	0	0
2022/01/26	R209	05/05/2022	11.44	Put	Bond Future	356.9000	0.3569	322.4000	0.3224	(9.667)	0	0	0
2022/01/26	R209	05/05/2022	9.75	Call	Bond Future	421.1900	0.4212	458.9100	0.4589	8.956	0	0	8,525
2022/01/26	R209	05/05/2022	9.75	Put	Bond Future	4,304.2400	4.3042	4,104.8200	4.1048	(4.633)	0	0	0
2022/01/26	R209	05/05/2022	10.25	Call	Bond Future	1,380.7400	1.3807	1,476.6200	1.4766	6.944	0	0	0
2022/01/26	R209	05/05/2022	10.25	Put	Bond Future	2,303.8700	2.3039	2,162.6100	2.1626	(6.131)	0	0	9,000
2022/01/26	R209	05/05/2022	10.75	Call	Bond Future	2,949.1400	2.9491	3,101.2100	3.1012	5.156	0	0	0
2022/01/26	R209	05/05/2022	10.75	Put	Bond Future	1,076.2100	1.0762	991.1400	0.9911	(7.905)	0	0	3,050
2022/01/26	R209	05/05/2022			Bond Future	10.4120	70.4567	10.3701	70.6939	(0.402)	0.0000	0.0000	18,692
2022/01/26	R209	05/05/2022	12.00	Call	Bond Future	8,350.4000	8.3504	8,571.2500	8.5713	2.645	0	0	0
2022/01/26	R209	05/05/2022	12.00	Put	Bond Future	138.6900	0.1387	122.4000	0.1224	(11.746)	0	0	12,050
2022/01/26	R209	05/05/2022	11.45	Call	Bond Future	5,882.7600	5.8828	6,085.8500	6.0859	3.452	0	0	0
2022/01/26	R209	05/05/2022	11.45	Put	Bond Future	351.2600	0.3513	317.2100	0.3172	(9.694)	0	0	0
2022/01/26	R209	04/08/2022	10.57	Put	Bond Future	2,441.5500	2.4416	2,360.2500	2.3603	(3.330)	0	0	0
2022/01/26	R209	04/08/2022	10.58	Call	Bond Future	2,461.9200	2.4619	2,620.7900	2.6208	6.453	0	0	0
2022/01/26	R209	04/08/2022	10.58	Put	Bond Future	2,415.3400	2.4153	2,334.6700	2.3347	(3.340)	0	0	0
2022/01/26	R209	04/08/2022			Bond Future	10.5716	71.3884	10.5283	71.6279	(0.409)	0.0000	0.0000	1,550
2022/01/26	R209	04/08/2022	10.59	Call	Bond Future	2,490.8600	2.4909	2,650.7600	2.6508	6.419	0	0	0
2022/01/26	R209	04/08/2022	10.59	Put	Bond Future	2,389.1600	2.3892	2,309.5200	2.3095	(3.333)	0	0	0
2022/01/26	R209	04/08/2022	10.57	Call	Bond Future	2,432.9400	2.4329	2,591.1800	2.5912	6.504	0	0	0
2022/01/26	R209	03/11/2022	11.03	Call	Bond Future	3,808.5100	3.8085	3,939.9700	3.9400	3.452	0	0	0
2022/01/26	R209	03/11/2022	11.03	Put	Bond Future	2,253.5900	2.2536	2,142.5100	2.1425	(4.929)	0	0	0
2022/01/26	R209	03/11/2022			Bond Future	10.7371	69.1630	10.6923	69.4055	(0.418)	0.0000	0.0000	0
2022/01/26	R209	03/11/2022	11.01	Call	Bond Future	3,744.2000	3.7442	3,874.0700	3.8741	3.469	0	0	0
2022/01/26	R209	03/11/2022	11.01	Put	Bond Future	2,293.8900	2.2939	2,181.2200	2.1812	(4.912)	0	0	0
2022/01/26	R209	03/11/2022	11.02	Call	Bond Future	3,776.1800	3.7762	3,906.9700	3.9070	3.464	0	0	0
2022/01/26	R209	03/11/2022	11.02	Put	Bond Future	2,273.5400	2.2735	2,161.7900	2.1618	(4.915)	0	0	0
2022/01/26	R210	03/02/2022			Bond Future	213.7626	213.7626	213.7868	213.7868	0.011	0.0000	0.0000	1,126

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/26	R210	05/05/2022			Bond Future	213.5922	213.5922	213.6099	213.6099	0.008	0.0000	0.0000	1,038
2022/01/26	R210	04/08/2022			Bond Future	216.4675	216.4675	216.4833	216.4833	0.007	0.0000	0.0000	266
2022/01/26	R210	03/11/2022			Bond Future	216.3754	216.3754	216.3912	216.3912	0.007	0.0000	0.0000	0
2022/01/26	R213	03/02/2022	8.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/01/26	R213	03/02/2022	8.63	Put	Bond Future	5,606.5600	5.6066	5,491.3600	5.4914	(2.055)	0	0	0
2022/01/26	R213	03/02/2022	8.80	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	102
2022/01/26	R213	03/02/2022	8.80	Put	Bond Future	4,629.2300	4.6292	4,514.0200	4.5140	(2.489)	0	0	0
2022/01/26	R213	03/02/2022	10.60	Put	Bond Future	0.1600	0.0002	0.0800	0.0001	(50.000)	0	0	430
2022/01/26	R213	03/02/2022	10.67	Call	Bond Future	5,273.1200	5.2731	5,388.2900	5.3883	2.184	0	0	0
2022/01/26	R213	03/02/2022	10.67	Put	Bond Future	0.0700	0.0001	0.0400	0.0000	(42.857)	0	0	220
2022/01/26	R213	03/02/2022	10.00	Call	Bond Future	1,945.2200	1.9452	2,044.7200	2.0447	5.115	0	0	0
2022/01/26	R213	03/02/2022	10.00	Put	Bond Future	48.4800	0.0485	32.7800	0.0328	(32.384)	0	0	430
2022/01/26	R213	03/02/2022	9.98	Call	Bond Future	1,849.7700	1.8498	1,946.9200	1.9469	5.252	0	0	0
2022/01/26	R213	03/02/2022	9.98	Put	Bond Future	56.6600	0.0567	38.6100	0.0386	(31.857)	0	0	0
2022/01/26	R213	03/02/2022	9.22	Put	Bond Future	2,285.7300	2.2857	2,168.3100	2.1683	(5.137)	0	0	0
2022/01/26	R213	03/02/2022	9.58	Put	Bond Future	678.1900	0.6782	572.2500	0.5723	(15.621)	0	0	200
2022/01/26	R213	03/02/2022			Bond Future	9.6390	87.4001	9.6174	87.5153	(0.224)	0.0000	0.0000	19,450
2022/01/26	R213	03/02/2022	9.15	Call	Bond Future	5.7000	0.0057	4.4100	0.0044	(22.632)	0	0	220
2022/01/26	R213	03/02/2022	9.15	Put	Bond Future	2,665.0700	2.6651	2,548.5800	2.5486	(4.371)	0	0	0
2022/01/26	R213	03/02/2022	10.25	Call	Bond Future	3,184.0400	3.1840	3,296.9900	3.2970	3.547	0	0	0
2022/01/26	R213	03/02/2022	10.25	Put	Bond Future	6.0500	0.0061	3.8000	0.0038	(37.190)	0	0	102
2022/01/26	R213	03/02/2022	10.60	Call	Bond Future	4,928.9500	4.9289	5,044.0700	5.0441	2.336	0	0	0
2022/01/26	R213	03/02/2022	10.15	Call	Bond Future	2,683.0400	2.6830	2,793.0500	2.7931	4.100	0	0	0
2022/01/26	R213	03/02/2022	10.15	Put	Bond Future	14.4400	0.0144	9.2500	0.0093	(35.942)	0	0	200
2022/01/26	R213	03/02/2022	10.17	Call	Bond Future	2,782.9800	2.7830	2,893.7800	2.8938	3.981	0	0	0
2022/01/26	R213	03/02/2022	10.17	Put	Bond Future	12.1700	0.0122	7.7700	0.0078	(36.154)	0	0	220
2022/01/26	R213	03/02/2022	9.96	Call	Bond Future	1,755.3800	1.7554	1,849.9100	1.8499	5.385	0	0	0
2022/01/26	R213	03/02/2022	9.96	Put	Bond Future	66.0600	0.0661	45.3900	0.0454	(31.290)	0	0	0
2022/01/26	R213	03/02/2022	9.97	Call	Bond Future	1,802.4500	1.8025	1,898.3200	1.8983	5.319	0	0	0
2022/01/26	R213	03/02/2022	9.97	Put	Bond Future	61.2100	0.0612	41.8800	0.0419	(31.580)	0	0	0
2022/01/26	R213	03/02/2022	9.22	Call	Bond Future	13.6100	0.0136	11.3900	0.0114	(16.312)	0	0	430
2022/01/26	R213	03/02/2022	9.58	Call	Bond Future	363.0600	0.3631	372.3200	0.3723	2.551	0	0	0
2022/01/26	R213	03/02/2022	9.76	Call	Bond Future	901.2000	0.9012	954.4900	0.9545	5.913	0	0	0
2022/01/26	R213	03/02/2022	9.76	Put	Bond Future	259.1400	0.2591	197.2300	0.1972	(23.891)	0	0	102
2022/01/26	R213	05/05/2022	10.63	Call	Bond Future	4,490.9400	4.4909	4,619.3900	4.6194	2.860	0	0	0
2022/01/26	R213	05/05/2022	10.65	Put	Bond Future	441.2500	0.4413	455.8400	0.4558	3.307	0	0	0
2022/01/26	R213	05/05/2022			Bond Future	9.8252	84.9312	9.8032	85.0450	(0.224)	0.0000	0.0000	11,188
2022/01/26	R213	05/05/2022	10.63	Put	Bond Future	456.2400	0.4562	470.9000	0.4709	3.213	0	0	0
2022/01/26	R213	05/05/2022	10.64	Call	Bond Future	4,531.9300	4.5319	4,660.3400	4.6603	2.833	0	0	0
2022/01/26	R213	05/05/2022	10.64	Put	Bond Future	448.6900	0.4487	463.3100	0.4633	3.258	0	0	0
2022/01/26	R213	05/05/2022	10.65	Call	Bond Future	4,572.9800	4.5730	4,701.3600	4.7014	2.807	0	0	0
2022/01/26	R213	04/08/2022	9.88	Call	Bond Future	1,943.8700	1.9439	1,971.7800	1.9718	1.436	0	0	0
2022/01/26	R213	04/08/2022	9.89	Call	Bond Future	1,967.9200	1.9679	1,996.2200	1.9962	1.438	0	0	0
2022/01/26	R213	04/08/2022	9.90	Put	Bond Future	2,586.1600	2.5862	2,500.4000	2.5004	(3.316)	0	0	0
2022/01/26	R213	04/08/2022			Bond Future	10.0178	86.0184	9.9951	86.1329	(0.227)	0.0000	0.0000	0
2022/01/26	R213	04/08/2022	9.88	Put	Bond Future	2,639.2500	2.6393	2,552.7100	2.5527	(3.279)	0	0	0
2022/01/26	R213	04/08/2022	9.89	Put	Bond Future	2,612.6000	2.6126	2,526.4500	2.5265	(3.297)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/26	R213	04/08/2022	9.90	Call	Bond Future	1,992.1300	1.9921	2,020.8200	2.0208	1.440	0	0	0
2022/01/26	R213	03/11/2022	10.38	Call	Bond Future	3,145.9100	3.1459	3,195.2600	3.1953	1.569	0	0	0
2022/01/26	R213	03/11/2022	10.38	Put	Bond Future	2,334.0500	2.3341	2,267.5500	2.2675	(2.849)	0	0	0
2022/01/26	R213	03/11/2022	10.39	Call	Bond Future	3,173.5200	3.1735	3,223.2000	3.2232	1.565	0	0	0
2022/01/26	R213	03/11/2022	10.39	Put	Bond Future	2,313.6200	2.3136	2,247.4500	2.2475	(2.860)	0	0	0
2022/01/26	R213	03/11/2022	10.37	Call	Bond Future	3,118.7100	3.1187	3,167.7200	3.1677	1.571	0	0	0
2022/01/26	R213	03/11/2022	10.37	Put	Bond Future	2,354.9300	2.3549	2,288.0900	2.2881	(2.838)	0	0	200
2022/01/26	R213	03/11/2022			Bond Future	10.2121	83.6079	10.1884	83.7238	(0.233)	0.0000	0.0000	0
2022/01/26	R213	03/11/2022	10.40	Call	Bond Future	3,201.2300	3.2012	3,251.2600	3.2513	1.563	0	0	0
2022/01/26	R213	03/11/2022	10.40	Put	Bond Future	2,293.3200	2.2933	2,227.5000	2.2275	(2.870)	0	0	0
2022/01/26	R213	03/11/2022	9.13	Call	Bond Future	710.0600	0.7101	721.0300	0.7210	1.545	0	0	200
2022/01/26	R213	03/11/2022	9.13	Put	Bond Future	6,198.7400	6.1987	6,093.8600	6.0939	(1.692)	0	0	0
2022/01/26	R213	03/11/2022	9.98	Call	Bond Future	2,143.9800	2.1440	2,179.9700	2.1800	1.679	0	0	0
2022/01/26	R213	03/11/2022	9.98	Put	Bond Future	3,283.8100	3.2838	3,203.9500	3.2039	(2.432)	0	0	200
2022/01/26	R214	03/02/2022	11.39	Put	Bond Future	0.6400	0.0006	0.4700	0.0005	(26.563)	0	0	0
2022/01/26	R214	03/02/2022	11.40	Put	Bond Future	0.5800	0.0006	0.4300	0.0004	(25.862)	0	0	0
2022/01/26	R214	03/02/2022	11.41	Call	Bond Future	4,983.3700	4.9834	5,227.9000	5.2279	4.907	0	0	0
2022/01/26	R214	03/02/2022			Bond Future	10.5300	70.0264	10.4894	70.2710	(0.385)	0.0000	0.0000	11,864
2022/01/26	R214	03/02/2022	11.39	Call	Bond Future	4,876.8000	4.8768	5,121.2900	5.1213	5.013	0	0	0
2022/01/26	R214	03/02/2022	11.40	Call	Bond Future	4,930.1200	4.9301	5,174.6300	5.1746	4.960	0	0	0
2022/01/26	R214	03/02/2022	11.41	Put	Bond Future	0.5200	0.0005	0.3900	0.0004	(25.000)	0	0	0
2022/01/26	R214	05/05/2022	11.73	Put	Bond Future	372.5600	0.3726	339.0400	0.3390	(8.997)	0	0	0
2022/01/26	R214	05/05/2022	11.74	Put	Bond Future	366.8500	0.3669	333.7700	0.3338	(9.017)	0	0	0
2022/01/26	R214	05/05/2022	11.75	Call	Bond Future	6,188.6500	6.1887	6,401.3100	6.4013	3.436	0	0	0
2022/01/26	R214	05/05/2022			Bond Future	10.6849	67.5971	10.6433	67.8425	(0.390)	0.0000	0.0000	16,513
2022/01/26	R214	05/05/2022	11.73	Call	Bond Future	6,098.1100	6.0981	6,309.9600	6.3100	3.474	0	0	0
2022/01/26	R214	05/05/2022	11.74	Call	Bond Future	6,143.3700	6.1434	6,355.6600	6.3557	3.456	0	0	0
2022/01/26	R214	05/05/2022	11.75	Put	Bond Future	361.2300	0.3612	328.5200	0.3285	(9.055)	0	0	0
2022/01/26	R214	04/08/2022	10.98	Put	Bond Future	2,178.1700	2.1782	2,115.8700	2.1159	(2.860)	0	0	0
2022/01/26	R214	04/08/2022	10.99	Call	Bond Future	2,988.7500	2.9888	3,175.2800	3.1753	6.241	0	0	0
2022/01/26	R214	04/08/2022			Bond Future	10.8432	68.4604	10.8002	68.7083	(0.397)	0.0000	0.0000	1,337
2022/01/26	R214	04/08/2022	10.97	Call	Bond Future	2,924.5200	2.9245	3,109.3200	3.1093	6.319	0	0	0
2022/01/26	R214	04/08/2022	10.97	Put	Bond Future	2,202.4500	2.2025	2,139.3800	2.1394	(2.864)	0	0	0
2022/01/26	R214	04/08/2022	10.98	Call	Bond Future	2,956.6500	2.9567	3,142.2200	3.1422	6.276	0	0	0
2022/01/26	R214	04/08/2022	10.99	Put	Bond Future	2,153.9200	2.1539	2,092.5800	2.0926	(2.848)	0	0	0
2022/01/26	R214	03/11/2022	11.34	Call	Bond Future	4,055.1500	4.0551	4,267.6900	4.2677	5.241	0	0	0
2022/01/26	R214	03/11/2022	11.36	Put	Bond Future	2,141.1900	2.1412	2,105.5200	2.1055	(1.666)	0	0	0
2022/01/26	R214	03/11/2022			Bond Future	10.9989	66.0745	10.9543	66.3255	(0.405)	0.0000	0.0000	0
2022/01/26	R214	03/11/2022	11.34	Put	Bond Future	2,182.0700	2.1821	2,143.5900	2.1436	(1.763)	0	0	0
2022/01/26	R214	03/11/2022	11.35	Call	Bond Future	4,088.2600	4.0883	4,302.2100	4.3022	5.233	0	0	0
2022/01/26	R214	03/11/2022	11.35	Put	Bond Future	2,161.5500	2.1616	2,124.4800	2.1245	(1.715)	0	0	0
2022/01/26	R214	03/11/2022	11.36	Call	Bond Future	4,121.4700	4.1215	4,336.8200	4.3368	5.225	0	0	0
2022/01/26	R248	03/02/2022	9.80	Call	Bond Future	0.1700	0.0002	0.1500	0.0002	(11.765)	0	0	0
2022/01/26	R248	03/02/2022	9.80	Put	Bond Future	5,908.9100	5.9089	5,521.2400	5.5212	(6.561)	0	0	0
2022/01/26	R248	03/02/2022	10.00	Call	Bond Future	4.0900	0.0041	4.5600	0.0046	11.491	0	0	0
2022/01/26	R248	03/02/2022	10.00	Put	Bond Future	4,224.4900	4.2245	3,837.3100	3.8373	(9.165)	0	0	0

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2022/01/26	R248	03/02/2022	10.20	Put	Bond Future	2,632.6200	2.6326	2,264.0100	2.2640	(14.002)	0	0	0
2022/01/26	R248	03/02/2022	11.47	Call	Bond Future	6,681.8800	6.6819	7,069.4300	7.0694	5.800	0	0	0
2022/01/26	R248	03/02/2022	11.48	Call	Bond Future	6,747.8800	6.7479	7,135.4400	7.1354	5.743	0	0	0
2022/01/26	R248	03/02/2022	11.49	Put	Bond Future	0.3000	0.0003	0.2200	0.0002	(26.667)	0	0	0
2022/01/26	R248	03/02/2022	10.90	Call	Bond Future	2,803.4800	2.8035	3,178.0000	3.1780	13.359	0	0	900
2022/01/26	R248	03/02/2022	10.90	Put	Bond Future	56.5600	0.0566	43.4300	0.0434	(23.214)	0	0	0
2022/01/26	R248	03/02/2022	10.40	Call	Bond Future	299.4600	0.2995	411.1800	0.4112	37.307	0	0	100
2022/01/26	R248	03/02/2022	10.50	Call	Bond Future	587.4300	0.5874	772.2400	0.7722	31.461	0	0	0
2022/01/26	R248	03/02/2022	10.50	Put	Bond Future	815.6200	0.8156	612.7800	0.6128	(24.869)	0	0	0
2022/01/26	R248	03/02/2022			Bond Future	10.5298	88.1440	10.4792	88.5317	(0.480)	0.0000	0.0000	125,580
2022/01/26	R248	03/02/2022	10.20	Call	Bond Future	47.2600	0.0473	66.3000	0.0663	40.288	0	0	900
2022/01/26	R248	03/02/2022	11.47	Put	Bond Future	0.3700	0.0004	0.2700	0.0003	(27.027)	0	0	0
2022/01/26	R248	03/02/2022	11.48	Put	Bond Future	0.3400	0.0003	0.2500	0.0003	(26.471)	0	0	0
2022/01/26	R248	03/02/2022	11.49	Call	Bond Future	6,813.7600	6.8138	7,201.3300	7.2013	5.688	0	0	0
2022/01/26	R248	03/02/2022	10.70	Call	Bond Future	1,531.9200	1.5319	1,849.2200	1.8492	20.713	0	0	0
2022/01/26	R248	03/02/2022	10.70	Put	Bond Future	249.3700	0.2494	179.0200	0.1790	(28.211)	0	0	0
2022/01/26	R248	03/02/2022	11.00	Call	Bond Future	3,486.8400	3.4868	3,870.4700	3.8705	11.002	0	0	1,400
2022/01/26	R248	03/02/2022	11.00	Put	Bond Future	24.5700	0.0246	20.5500	0.0206	(16.361)	0	0	0
2022/01/26	R248	03/02/2022	10.30	Call	Bond Future	128.7300	0.1287	182.2400	0.1822	41.568	0	0	1,300
2022/01/26	R248	03/02/2022	10.30	Put	Bond Future	1,915.9000	1.9159	1,581.7600	1.5818	(17.440)	0	0	0
2022/01/26	R248	03/02/2022	10.40	Put	Bond Future	1,300.9900	1.3010	1,025.0600	1.0251	(21.209)	0	0	0
2022/01/26	R248	05/05/2022	11.79	Call	Bond Future	8,002.4500	8.0025	8,349.4700	8.3495	4.336	0	0	0
2022/01/26	R248	05/05/2022	11.79	Put	Bond Future	417.9900	0.4180	375.4200	0.3754	(10.184)	0	0	0
2022/01/26	R248	05/05/2022	11.80	Call	Bond Future	8,058.8300	8.0588	8,406.2900	8.4063	4.312	0	0	0
2022/01/26	R248	05/05/2022			Bond Future	10.6831	84.7995	10.6310	85.1891	(0.488)	0.0000	0.0000	121,227
2022/01/26	R248	05/05/2022	11.80	Put	Bond Future	411.4600	0.4115	369.3300	0.3693	(10.239)	0	0	0
2022/01/26	R248	05/05/2022	11.81	Call	Bond Future	8,115.1400	8.1151	8,463.1200	8.4631	4.288	0	0	0
2022/01/26	R248	05/05/2022	11.81	Put	Bond Future	404.9400	0.4049	363.3300	0.3633	(10.276)	0	0	0
2022/01/26	R248	04/08/2022	10.98	Call	Bond Future	3,697.9500	3.6980	3,992.1600	3.9922	7.956	0	0	0
2022/01/26	R248	04/08/2022	10.98	Put	Bond Future	2,691.6900	2.6917	2,592.1100	2.5921	(3.700)	0	0	0
2022/01/26	R248	04/08/2022	10.99	Call	Bond Future	3,738.5300	3.7385	4,034.2100	4.0342	7.909	0	0	0
2022/01/26	R248	04/08/2022	10.99	Put	Bond Future	2,661.2600	2.6613	2,563.1500	2.5631	(3.687)	0	0	0
2022/01/26	R248	04/08/2022			Bond Future	10.8399	85.8825	10.7859	86.2763	(0.498)	0.0000	0.0000	6,016
2022/01/26	R248	04/08/2022	11.00	Call	Bond Future	3,779.3000	3.7793	4,076.2000	4.0762	7.856	0	0	0
2022/01/26	R248	04/08/2022	11.00	Put	Bond Future	2,631.1200	2.6311	2,534.2300	2.5342	(3.682)	0	0	0
2022/01/26	R248	03/11/2022	11.30	Put	Bond Future	2,860.0000	2.8600	2,714.3200	2.7143	(5.094)	0	0	0
2022/01/26	R248	03/11/2022	11.31	Put	Bond Future	2,834.8100	2.8348	2,689.8900	2.6899	(5.112)	0	0	0
2022/01/26	R248	03/11/2022	11.32	Call	Bond Future	5,063.0500	5.0631	5,317.9200	5.3179	5.034	0	0	0
2022/01/26	R248	03/11/2022			Bond Future	10.9940	82.5886	10.9380	82.9874	(0.510)	0.0000	0.0000	0
2022/01/26	R248	03/11/2022	11.30	Call	Bond Future	4,978.3900	4.9784	5,231.4800	5.2315	5.084	0	0	0
2022/01/26	R248	03/11/2022	11.31	Call	Bond Future	5,020.8000	5.0208	5,274.6500	5.2747	5.056	0	0	0
2022/01/26	R248	03/11/2022	11.32	Put	Bond Future	2,809.5600	2.8096	2,665.6600	2.6657	(5.122)	0	0	0

**Total**

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